UNIVERSITÀ DI PARMA

DIPARTIMENTO DI SCIENZE MATEMATICHE, FISICHE E INFORMATICHE

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Notizie **SEMINARIO**

Relatore: Prof. **Luis Ortiz Gracia**
Universitat Politècnica de Catalunya

Luogo: Plesso di Matematica, Aula B

Quando: martedì 17 settembre 2019, **ore 11.**

Titolo: An overview of some challenging problems in computational finance

Tutti gli interessati sono invitati a partecipare.

Organizzatore: Prof.ssa Chiara Guardasoni

Abstract: *I will present some current problems in the context of option pricing and quantitative risk measurement.*

Within the option pricing context, robust, fast and accurate numerical methods are appealing to efficiently calibrate the pricing models with market data.

In the context of risk management, a classical but still important problem is the estimation of the loss distribution of a portfolio over a specified time horizon and the associated risk measures. The risk is typically measured by means of the well-known Value-at-Risk (VaR), although regulatory changes are pushing financial companies to move from the VaR to the Expected Shortfall computation.