Vienna Congress on Mathematical Finance – VCMF 2016

Vienna, Mon–Wed, Sept. 12–14, 2016

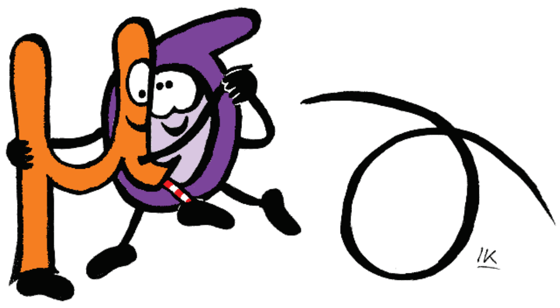
VCMF Educational Workshop

Vienna, Thu–Fri, Sept. 15–16, 2016

https://fam.tuwien.ac.at/vcmf2016/

The **Vienna Congress on Mathematical Finance** will be held in the brand new campus of WU Wien. The conference will bring together leading experts from various fields of Mathematical Finance such as:

- Limit Order Book / High Frequency Trading
- Credit Risk / Systemic Risk
- Computational Methods and Calibration
- New Financial Markets
- Stochastic Volatility Models
- Risk Measures and Optimization



Mu and Sigma waltzing the Congress

Picture: © Irene Klein

The conference program will feature plenary lectures, parallel sessions with invited and contributed talks as well as poster sessions. Moreover, there will be an attractive social program.

The conference is followed by a two-day **VCMF Educational Workshop** with lectures by internationally recognized experts that will be a great learning opportunity in particular for younger scientists.

Invited Plenary Speakers...

... at the Congress

Freddy **Delbaen** (ETH Zurich, CH)
Hans **Föllmer** (Humboldt-Universität zu Berlin, DE)
Peter **Friz** (Technische Universität Berlin, DE)
Emmanuel **Gobet** (École Polytechnique, FR)
Mathieu **Rosenbaum** (École Polytechnique & UPMC, FR)
Josef **Teichmann** (ETH Zurich, CH)
Almut **Veraart** (Imperial College London, UK)

... at the Educational Workshop

Nicole **Bäuerle** (Karlsruhe Institute of Technology, DE)
Alexander **McNeil** (Heriot-Watt University, UK)
Johannes **Muhle-Karbe** (University of Michigan, US)
Peter **Tankov** (Univ. Paris-Diderot (Paris 7), FR)

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