QUANTITATIVE FINANCE CONFERENCE ON CREDIT RISK

SATURDAY
NOVEMBER 5, 2005

UNIVERSITY OF WESTERN ONTARIO

OVERVIEW

The problem of measuring and managing the credit risk of borrowers and business counterparties has been around since the dawn of commerce. In recent years, there have been many advances in the theory and practice of measuring credit risk. Furthermore, the creation of derivative securities, such as credit default swaps, has led to much-improved credit risk mitigation techniques.

This conference deals with current issues in credit risk management, the pricing and hedging of credit derivatives, as well as the computational aspects inherent in these problems.

CONFIRMED SPEAKERS

Kay Giesecke, Stanford University
Michael Gordy, US Federal Reserve
Greg Gupton, Moodys/KMV
Tom Hurd, McMaster University
Alex Kreinin, Algorithmics
Weidong Tian, University of Waterloo
Michael Walker, University of Toronto
Niall Whelan, Scotia Capital

REGISTRATION INFORMATION

Registration will be online until Oct. 25, on-site Nov. 5
Registration fees:
Students & Postdocs: $20 before Oct. 14, $40 after Oct. 14
All Others: $40 before Oct. 14, $80 after Oct. 14
Conference fee includes lunch and coffee/refreshment breaks.

CONFERENCE COMMITTEES

Conference Chair: Local Arrangements Chair:
  R. Mark Reesor   Matt Davison
  Dept. of Applied Math, Western Ontario   Dept. of Applied Math, Western Ontario

SCIENTIFIC PROGRAM COMMITTEE

  Joe Campolieti   Matheus Grasselli
  Dept. of Mathematics, Wilfred Laurier   Dept. of Mathematics & Statistics, McMaster

www.fields.utoronto.ca/programs/cim/05-06/credit-risk/