

# 5th Columbia-JAFEE Conference in Mathematics of Finance



**April 5-6**

**2002**

C.P.Davis Alumni Auditorium Morris A. Schapiro Center Columbia University

Sponsored by the Departments of Mathematics and Statistics at Columbia University, and by JAFEE, the Japanese Association of Financial Econometrics and Engineering.

The aim of the Conference will be to bring together distinguished academics and practitioners who are at the forefront of this rapidly evolving field, to discuss questions of great current interest, and to suggest open problems. The Conference is also an important educational component of the Master of Arts in Mathematics, with specialization in the Mathematics of Finance, which is co-sponsored by the two Departments.

Conference Organizers: Takaki Hayashi, Ioannis Karatzas, Takeaki Kariya, Mikhail Smirnov, Jan Vecer.

Invited Speakers:

|                    |                                 |                   |                     |
|--------------------|---------------------------------|-------------------|---------------------|
| Leif Anderson      | (General Re Financial Products) | Emanuel Derman    | (Goldman Sachs)     |
| Robert Fernholz    | (INTECH)                        | Stephen Figlewski | (NYU) - to be conf. |
| Takahiko Fujita    | (Hitotsubashi Univesity)        | Kenji Kamizono    | (Nagasaki Univesiy) |
| Alex Lipton        | (Deutsche Bank)                 | Stan Pliska       | (UIC) - to be conf. |
| Dmitry Pugachevsky | (Bear Stearns)                  | Jun Sekine        | (Osaka University)  |
| Tadashi Uratani    | (Hosei University)              | Oldrich Vasicek   | (KMV) - to be conf. |

Registration Fees: Academic: By 22 March, \$135 (\$50 student). On site, \$165 (\$60 student).  
Corporate: By 22 March, \$220. On site: \$300.

To attend, please send name, title, address and e-mail address, along with a check payable to "Mathematics of Finance Conferences", to

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Travel Information <http://www.math.columbia.edu/department/contacting.shtml#2>