

SPECIAL COLLOQUIUM

Dr Allanus Tsoi

University of Missouri-Columbia

will present

Mathematics in the New York Stock Exchange

2:30 pm

Wednesday, November 2nd

Violette Hall 1236

Abstract: The interaction between mathematics and finance has become more and more significant. I think no one will disagree that some kind of risks or uncertainties always exist when one wants to invest in a stock market. This is the main reason why the knowledge of probability theory is so important if one wants to understand more about, for example, the risks and randomness that he has to face if he wants to invest some of his money on, say, the IBM stock.

In this talk I will describe the most popular mathematical model that quantitative financial analysts use to model a stock price. We will discuss some important issues faced by these analysts. Finally, I will describe some mathematical tools that experts in the field use to partially tackle these issues.

Dr. Tsoi is a professor at the University of Missouri-Columbia. Afterwards he will talk about graduate studies in mathematics at Mizzou.

Cookies and Refreshments!!!