

2015 5TH IMS-FIPS WORKSHOP

PROBABILITY AND STATISTICS IN FINANCE AND INSURANCE

JUNE 25–27, 2015 RUTGERS UNIVERSITY, NEW JERSEY

THIS IS THE 5TH SPECIAL INTEREST WORKSHOP, CO-SPONSORED BY THE INSTITUTE OF MATHEMATICAL STATISTICS, FOCUSED ON THE APPLICATIONS OF PROBABILITY AND STATISTICS IN THE FIELDS OF FINANCE AND INSURANCE.

ABOUT THE 5TH IMS-FIPS WORKSHOP

By bringing together a global cast of leading academic experts, practitioners and junior researchers to share research, the workshop underscores the contributions of probability and statistics to the fields of Finance and Insurance. The Fifth IMS-FIPS workshop also extends the application domain of previous IMS-FIPS workshops to Insurance as well as Finance.

CONFIRMED PLENARY SPEAKERS

Richard Davis, Columbia University
EW (Jed) Frees, Univ. of Wisconsin-Madison
Tom Hurd, McMaster University
Ronnie Sircar, Princeton University
Steven Shreve, Carnegie Mellon University
Zhiliang Ying, Columbia University

CONTRIBUTED PAPERS

In addition to plenary and invited speakers, short talks can be contributed by interested others. Abstract submissions for contributed talks open on Oct 1, 2014 and close on April 1, 2015. Send emails to fips2015@stat.rutgers.edu

ADVISORY BOARD

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*Financial Statistics and Risk Management



HOSTS AND SPONSORS

While the event will take place on the Rutgers University College Avenue campus in New Brunswick New Jersey, the Columbia University Statistics Department joins the Department of Statistics at Rutgers University in hosting the 2015 IMS-FIPS Workshop. The primary co-sponsor of the event is the IMS (Institute of Mathematical Statistics). Other sponsors, both academic and commercial, are listed on the event web site.

ADDITIONAL INFORMATION

For additional information and to register, please visit <http://www.fsrn.rutgers.edu/fips2015>.



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To Contact the Organizers Please Email
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