

# Financial Engineering Summer School

## Barcelona 2009, June 30th - July 3rd

The Centre de Recerca Matemàtica, Borsa de Barcelona, and Analistas Financieros Internacionales present the second edition of the Financial Engineering Summer School, to be held jointly in the Universitat de Barcelona and the Borsa de Barcelona. The focus of the school is on the practical applications of computational and mathematical techniques in the financial world. This year we are very pleased to have three distinguished speakers giving the following short courses:

**Professor Mike Giles, University of Oxford**  
Computational Finance on GPUs

**Professor Rüdiger Frey, Universität Leipzig**  
Pricing and Hedging of Portfolio Credit Derivatives: Introduction and Recent Developments

**Professor Mark Davis, Imperial College**  
Contagion Models in Credit Risk

Registration fee: 700 €

Early-bird rate: 500 € (before June 1, 2009)

For special academic rates, please apply at [FESS09@crm.es](mailto:FESS09@crm.es)

#### Organising Committee:

Prof. Sebastian del Baño, Centre de Recerca Matemàtica  
Prof. José Luis Fernández, Analistas Financieros Internacionales  
Prof. Paul MacManus, Analistas Financieros Internacionales  
Prof. Marta Sanz-Solé, Universitat de Barcelona

#### To register, please visit:

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