

# MATHEMATICAL MODELING IN THE FINANCE INDUSTRY

## A WORKSHOP FOR GRADUATE STUDENTS



The Master of Financial Mathematics (MFM) program, begun in 2007, teaches the mathematical tools of quantitative analysis in finance. MFM is holding a 10-day workshop on Mathematical Modeling in the Finance Industry. The workshop runs from Thursday 7 January to Saturday 16 January in 2010.

The workshop is designed to provide graduate students and local finance professionals with first hand experience in industrial research in quantitative analysis. This workshop is modeled on the IMA's successful workshops, see <http://www.ima.umn.edu/industrial/past-modeling.html>

Students will work in teams of up to six under the guidance of a mentor from industry. The mentor will help guide the students in the modeling process, analysis and computational work associated with a real-world industrial problem. A progress report from each team will be scheduled during the period. In addition, each team will be expected to make an oral final presentation and submit a written report at the end of the 10-day period.

The IMA has offered space for the workshop, and the School of Mathematics at UMN has offered funding to defray costs. However, participants will be expected to pay \$200, to cover the remaining costs. All revenue goes to offering a small honorarium to each mentor.

Details about the application process and more appear at our Financial Mathematics Modeling website:

<http://www.math.umn.edu/finmath/modeling/>

The main MFM website is

<http://www.math.umn.edu/finmath/>

Questions about MFM? See [www.math.umn.edu/finmath/faq](http://www.math.umn.edu/finmath/faq) or contact <[mfmath@umn.edu](mailto:mfmath@umn.edu)>

Question about the Financial Mathematics Modeling workshop? See <http://www.math.umn.edu/finmath/modeling/faqfile.shtml> or contact <[mfmath@umn.edu](mailto:mfmath@umn.edu)>



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