Summer School 2009 Lecture Details

Professor Philip Boland, (UCD Scool of Mathematical Sciences)

Topics: Modelling financial risk with R. Simulation methods for probability distributions; heavy tailed distributions; risk models for aggregate loss and Panjer's recursion formula.

Professor Nigel Boston (UCD School of Mathematical Sciences and Claude Shannon Institute)

Distributions in number theory.

Dr Rodrigo Caballero (UCD School of Mathematical Sciences)
Topic: Climate Risk

Professor Alan Newell, (University of Arizona)
Title: Approximations and asymptotic expansion of integrals. Applications from water waves to the central limit theorem.

Dr Conall O'Sullivan , (UCD Smurfit Business School)
Topics : Introduction to derivatives, derivative pricing and credit risk modelling.

Professor Govindan Rangarajan, (Indian Institute of Science, Bangalore)
Topics: Basics of auto regressive processes; estimating parameters; transfer functions; spectral representation; Granger causality and its application.

Professor Peter Richmond,(Trinity College Dublin & CASL)
Title: Financial dynamics: a physics perspective. No prior knowledge of physics will be assumed.

Professor Siddhartha Sen (UCD School of Mathematical Sciences)
Topics: Simple ideas in modelling linear and non linear systems.

Professor Richard Timoney (Trinity College,Dublin)
Topic: Basic ideas of wavelets