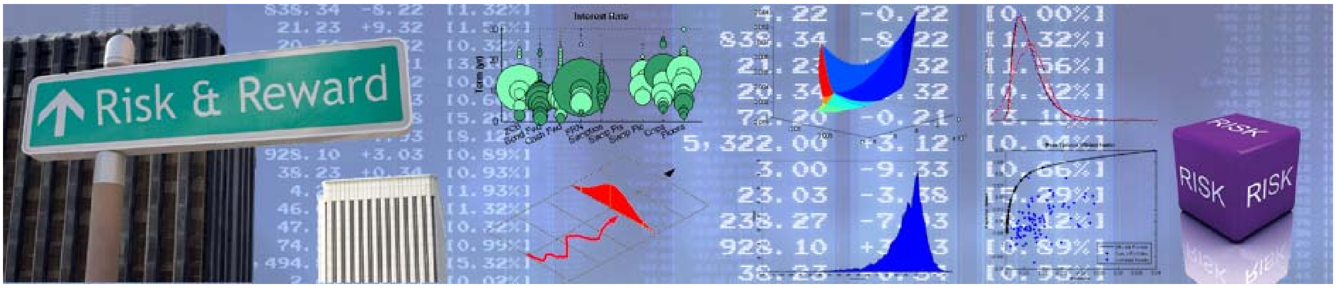
2nd Industrial-Academic Workshop on
Optimization in Finance and Risk Management
September 23–24, 2013 at the Fields Institute, Toronto, Canada



ORGANIZERS **Oleksandr Romanko** (Risk Analytics, IBM), **Antoine Deza** (McMaster University), **Elkafi Hassini** (McMaster University), **Kai Huang** (McMaster University), **Thomas R. Hurd** (McMaster University), **Roy H. Kwon** (University of Toronto), **Chi-Guhn Lee** (University of Toronto), **Jonathan Y. Li** (University of Ottawa)

The workshop focus is on financial and risk management optimization models that are aimed for practical implementation and use by risk managers and finance practitioners. The goal is to bridge academic research and financial applications of optimization techniques.

INVITED SPEAKERS

Jonathan Briggs (CPPIB)
Garud Iyengar (Columbia University)
Alan J. King (IBM Research)
Bogie Ozdemir (Sun Life Financial)
R. Tyrrell Rockafellar (University of Washington)
Dan Rosen (R² Financial Technologies)
Luis Seco (University of Toronto and Sigma Analysis & Management)
Reha Tütüncü (Goldman Sachs)

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McMaster University
PRMIA
The Professional Risk Managers' International Association

TENTATIVE AGENDA

- Distinguished talks by invited academic and industrial speakers
- Contributed talks (25-minute) on recent research advances
- Panel discussion "New Trends and Challenges in Using Optimization to Improve Decision-Making in Finance and Risk Management – Industrial Perspective"
- Academia-industry connector and networking event

For more information please visit
http://www.optimization-in-finance.ca
http://www.fields.utoronto.ca/programs/cim/13-14/riskmanagement13

Online registration fee: $40 CAD for students/postdocs, $120 CAD for academia/industry (till September 16, 2013)
Abstract submission deadline for contributed talks: August 1, 2013
Students/postdocs submitting a contributed talk are eligible for travel support from Fields Institute