

Humboldt Distinguished Lecture Series: Dark Markets

The Humboldt Distinguished Lecture Series in Applied Mathematics is intended for graduate students in mathematics and economics with an interest in mathematical finance and financial economics. It is given by a pioneer in finance and renowned financial mathematician.

In 2010, Darrell Duffie (Stanford University) will speak about "Dark Markets."

The talks will take place on:

June 23rd, 15:00 - 16:00 and 16:30 - 17:30;

Erwin Schrödinger Zentrum; Room 0.310

"Search for Counterparties and Negotiation of Prices in Over-The-Counter Markets"

June 24th, 15:00 - 16:00 and 16:30 - 17:30;

Johann v. Neumann Haus; Room 1.013.

"Information Percolation in Over-The-Counter Markets"

Registration is required! Please visit www.math.hu-berlin.de/~horst/

Darrell Duffie is the Dean Witter Distinguished Professor of Finance at the Graduate School of Business, Stanford University. Duffie is a member of Financial Advisory Roundtable of the New York Federal Reserve and is a Fellow of the American Academy of Arts and Sciences and of The Econometric

Society. Until January 2010, he served as President of the American Finance Association. He acts a consultant to, or member of the board of directors of, several companies in the financial services industry. His recent research covers credit risk modeling, large bank failure mechanics, over-the-counter markets, and the functioning of illiquid capital markets.

Organizer:

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