

**Dipartimento di Fisica Teorica
Università di Torino**

Seminari comuni

Programma Primavera 2010



**Notice
room
change!**

**Venerdì 26 Febbraio
Aula Magna, ore 14:30**

Valentina Riva (Goldman Sachs)

Mathematical finance -from theory to practice-

I will review the basics of derivatives pricing, with examples taken from the commodities markets, which offer an interesting alternative to the more extensively studied equity and interest rates markets. I will also discuss some practical issues which materially impact real-life risk management, like lack of market liquidity, basis risk, credit risk and operational constraints.