



Dear PhD students, junior faculty and practitioner colleagues,

The Finance Research Group at the Department of Economics and Business, Aarhus University hereby invites you to [Aarhus Quant Factory](#), a series of events with focus on Quantitative Finance.

Aarhus Quant Factory will take place at the Department of Economics and Business at Aarhus University, Denmark during January 14-17, 2014 and the scientific program will consist of:

- 14 January: [Understanding and Managing Model Risk](#), Intensive PhD course lectured by Massimo Morini, IMI Bank of Intesa San Paolo.
- 15-16 January: [Lectures on Capital requirements, Credit Risk, Collateral and Centralized clearing - How to avoid losing billions in fines while running your CVA calculations on an iPad Mini](#), Intensive PhD course lectured by Leif Andersen, Bank of America Merrill Lynch, and Jesper Andreasen, Danske Bank.
- 17 January: [Aarhus Quant Day](#), Symposium featuring talks given by
 - Leif Andersen, Bank of America Merrill Lynch
 - Jesper Andreasen, Danske Bank
 - Rama Cont, Imperial College, London.
 - Brian Huye, Danske Bank
 - Jan Kallsen, Christian Albrechts University, Kiel
 - Vladimir Piterbarg, Barclays
 - Chris Rogers, University of Cambridge
 - Wim Schoutens, Catholic University of Leuven

The events are organized in collaboration with the HPC Finance – a 4-year multi-site Marie Curie Initial Training Network funded by the EU – and the Danish Graduate Programme in Economics (DGPE) - a research network for graduate students in economics.

A detailed program is attached to this email.

It is possible to sign up for participation in the full program, or to select single events of interest.

Cost of participation (to cover direct expenses only including all meals, coffee breaks, reception, conference dinner etc.) are as follows:

	14 January	15-16 January	17 January	Whole Package
Academic	100 EUR	200 EUR	100 EUR	300 EUR
Practitioner	250 EUR	500 EUR	250 EUR	750 EUR

Participation to the PhD courses is free for members of the DGPE network.

Participation to all the events is free for AU members as well as for members of the HPC Finance network. However, registration is mandatory.

Proof of participation will be issued.



Please note that the number of participants is limited and that registrations are considered on a first-come-first-served basis until January 6th, 2014.

Registration

Please register via our webshop. Registration by e-mail is not possible.

> [Webshop registration](#)

Website

Our website will be regularly updated with practical information.

> [Aarhus Quant Factory website](#)

Travel and accommodation

Aarhus University is situated in the heart of Denmark. Attached is more information on how to get here and how to book accommodation.

HPC Finance

The network consists of 7 universities and 8 companies, representing investment and insurance companies, banks, consultants, and high-performance computing solution providers. The coordinating team comprises Juho Kanninen and Santiago Velásquez from Tampere University of Technology.

Med venlig hilsen / Best regards

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