



**ATHENS UNIVERSITY OF
ECONOMICS AND BUSINESS**



**UNIVERSITY
OF THE AEGEAN**

8th Summer School in Stochastic Finance

Nafplio, 4-8 July 2011

The Departments of Statistics and Business Administration of the Athens University of Economics and Business (AUEB) and the Department of Statistics and Financial, Actuarial Mathematics of the University of the Aegean organize the 8th Summer School in Stochastic Finance in Nafplio, 4-8 July 2011.

The objective of the school is to bring together postgraduate students, PhD candidates and researchers as well as market practitioners in the rapidly developing field of stochastic finance. The school is focused on advanced courses which form the basis for discussion and interaction between the participants.

There is no registration fee but since positions are limited to 30 participants interested applicants should apply to masterst@aueb.gr by 3/6/2011 sending a detailed CV along a letter of intent specifying why they are interested in the school. The Summer School is financed by AUEB, MSc. Program in Statistics, MBA Program, MBA Executive Program, MSc. Program in Statistics and Financial-Actuarial Mathematics, University of the Aegean.

The accommodation of the 30 students in Nafplio will be covered by the school.

Lectures include:

J. Zabczyk (Polish Academy of Science, Warsaw)

D. Politis (University of California, San Diego)

D. Thomakos (University of Peloponnese)

G. Kouretas (AUEB)

D. Georgoutsos (AUEB)

T. Horsin (Université de Versailles)

I. G. Stratis (University of Athens)

D. Pinheiro (Lisbon)

A. A. Pinto (Porto)

Organizers:

Department of Statistics, AUEB

Department of Business Administration, AUEB

Department of Statistics and Financial, Actuarial Mathematics University of the Aegean

Organizing committee

N. E. Frangos (Professor, AUEB - Statistics)

G. Kouretas (Professor, AUEB - DBA)

S. Z. Xanthopoulos (Assistant Professor Univ. Aegean)

A. N. Yannacopoulos (Associate Professor, AUEB - Statistics)