



**ATHENS UNIVERSITY OF  
ECONOMICS AND BUSINESS**



**UNIVERSITY  
OF THE AEGEAN**

## **9<sup>th</sup> Summer School in Stochastic Finance**

**Athens, 2-6 July 2012**

**T**he **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 9th Summer School in Stochastic Finance in Athens (National and Kapodistrian University of Athens, Kostis Palamas building, Akadimias & Sina str.), 2-6 July 2012.

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 40 participants interested applicants should apply to [masterst@aub.gr](mailto:masterst@aub.gr) by 18/6/2012 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.

### **Lecturers include:**

**Th. Zarifopoulou** (University of Texas at Austin and University of Oxford)

**Z. Zabczyk** (Polish Academy of Sciences, Warsaw)

**Th. Stengos** (University of Guelph, Canada)

**A. Xepapadeas** (Athens University of Economics and Business)

**I. Polyrakis** (National Technical University of Athens)

**M. Loulakis** (National Technical University of Athens)

### **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 – Dep. of Statistics)

G. P. Kouretas (Professor, AUEB – DBA)

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

A. N. Yannacopoulos (Professor, AUEB - Dep. of Statistics)