



COLLOQUIUM

The role of mathematicians and scientists in quantitative finance

Professor Tat Sang Fung & Professor Ka Yi Ng

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4:00 – 5:00pm

Room 210, Run Run Shaw Bldg., HKU

Abstract

Two mathematics department alumni would like to share with students of science and numerical discipline background:

- Heat equation in math finance: how to calculate derivative's price
- How we could use the mathematics we learn to serve in the financial industry
- What roles do Math/Science people are playing in the finance industry and what they actually are doing
- How could a college student study math and enjoy it?
- What are the popular options for students in the math/finance field after graduation? What happens to them? How should one prepare for that?
- What is graduate study like? Is it for you as a career?
- How math can be used to solve real life problems?

This talk is prepared for a general audience. Please come, especially if you are majoring in mathematics, physics, business, or an engineering discipline, have a passion in mathematics or simply curious. This talk may change your life.



Tat Sang Fung graduated from the mathematics department of Hong Kong University in 1990. He is now the head of Financial Engineer (Summit), a senior manager at Misys and specializes in financial engineering and quantitative techniques. He coauthored the article "BGM numeraire alignment at will" published in Risk International, 2004. Tat Sang Fung holds a Ph.D. in Mathematics from Columbia University in the City of New York. He is also an adjunct professor of Columbia University in the City of New York. He can be reached at fts@math.columbia.edu



Ka Yi Ng is the development manager of the Structured Products group, a senior quantitative analyst at Wall Street Systems. She graduated from the math department of Hong Kong University in 1990 and received her Ph.D. in Mathematics from Columbia University in 1996. She was an assistant professor at New York City Technical College before she joined the financial industry. She can be reached at kyn@math.columbia.edu