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Type: Oral Presentation

Physics in the financial markets

Friday, 7 July 2023 12:20 (1 hour)

What can a physicist do in the financial markets? I will discuss the plenty of opportunities to practise physics, mathematics and statistics and that one can survive and thrive. Physicists in the financial markets are named quants (quantitative analysts), rocket scientists and financial engineers.

An applied mathematician and two economists reshaped the financial markets in 1973. Two received the Nobel prize for economics in 1997. I will discuss the Black-Scholes-Merton equation and why it is so significant and necessary in our modern age of trading and hedging foreign exchange, equities and interest rates. Instruments like swaps, options, futures and credit default swaps are called derivatives and are traded daily at banks and stock exchanges around the globe. Global trade and investments cannot blossom without these instruments, and we will show you why.

Apply to be considered for a student ; award (Yes / No)?

N/A

Level for award;(Hons, MSc, PhD, N/A)?

N/A

Consent on use of personal information: Abstract Submission

Yes, I ACCEPT

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