



September 13th - 15th, Napoli, Italy

Special session: Numerical methods and quantitative finance: new perspectives and applications

We invite you to submit an extended abstract to the special session on numerical methods and applications in quantitative finance to be held at the AMASES2018 Conference.

In recent years the research for mathematical tools to be applied in financial contexts has gained additional importance. In fact the latest financial crisis has highlighted the need for a more scientific approach to the problem of pricing and risk control. Moreover, we can now take advantage of more advanced statistical and mathematical skills and of the availability of numerical techniques and faster computer systems. The aim of this special session is to discuss recent advances and application in this field.

The extended abstract should be written in English and prepared according to instructions provided at the abstract submission website:

<http://amases2018.uniparthenope.it/submissions.html>

**Submissions to this special session should mention the session-code NM**

Organizers:

Chiara Guardasoni

Dip. di Matematica e Informatica, Università degli Studi di Parma

[chiara.guardasoni@unipr.it](mailto:chiara.guardasoni@unipr.it)

Daniele Marazzina

Dip. di Matematica, Politecnico di Milano

[daniele.marazzina@polimi.it](mailto:daniele.marazzina@polimi.it)

Simona Sanfelici

Dip. di Economia, Università degli Studi di Parma

[simona.sanfelici@unipr.it](mailto:simona.sanfelici@unipr.it)