COLLOQUIUM
UNIVERSITY OF PITTSBURGH
FRIDAY, AUGUST 29, 2008

704 THACKERAY HALL

4:00 P.M.

PROFESSOR DAVID SAUNDERS

DEPT. OF STATISTICS & ACTUARIAL SCIENCE

UNIVERSITY OF WATERLOO

CREDIT CRISES AND RISK CONTRIBUTIONS

ABSTRACT: The recent credit crisis has produced tremendous upheaval in financial markets. I will examine different aspects of the crisis and how they relate to the mathematics of risk management and the modeling of credit risk. I will also discuss recent work on decomposing measures of portolio credit risk into their constituent sources.

Refreshments served at 3:00 p.m.
in the Math Dept. COMMON ROOM, Thackeray 705