Financial Options Research Centre

Implementing Derivative Valuation Models

24 February 2006

A meeting organised by the
Financial Options Research Centre
University of Warwick

The conference examines issues involved in the implementation of derivative valuation models in a corporate environment.

Themes include:
- computational efficiency,
- library architecture,
- the use of web services,

and implementation issues for specific derivative valuation models.

Speakers include representatives from:
- Bank of America,
- Barclays Global Investors,
- Bloomberg,
- Credit Suisse First Boston,
- Deutsche Bank,

and academic speakers from
Carnegie Mellon and the University of Warwick

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