

## Seminarul de Teoria Potentialului

## Stochastic models for the financial risk Madalina Deaconu

(Univ. de Lorraine, Nancy, France)

**Abstract:** The interactions between mathematics and finance are numerous and the use of statistical and probabilistic tools plays an important role in this context. The purpose of this talk is to present how probabilistic modeling allows to build risk indicators able to detect extreme events of the financial crisis type.

Joi 25 ianuarie 2018, ora 10:30, sala 309 – 310 "Gh. Vranceanu", etajul 3