

## Current challenges in the practice of quantitative finance and risk management

Saturday 28<sup>th</sup> May 2016, Brunel University London

The workshop supported by the Brunel University London.

**Organizer: Dr Paresh Date**

**Location: Cavendish Room, Hamilton Centre, Brunel University London.**

10:00-10:30	Coffee and registration
10:30-11:15	Dr Norbert Jobst (Managing Director, Portfolio Analytics at Lloyds Bank)  <i>Analytical tools in Credit Portfolio Management</i>
11:15-12:00	Dr Malek Jawad (AVP, Barclays Investment Bank)  <i>Monitoring drivers of variability in "Internal Model Method" valuations for counterparty credit risk</i>
12:00-12:45	Mr James Carey (with Dr Suren Islyayev, both at Deloitte- Risk Advisory)  Current market challenges for quantitative finance
12:45-13:30	Lunch

13:30-14:30 Dr Rutang Thanawalla (Visiting Research Fellow, University College London) and Dr Kimmo Soramäki (Founder of Financial Network Analytics)

*Stressing Financial Correlations – A Network-Based Approach*

14:30-15:15 Dr Vic Arulchandran (Head of Quantitative Analytics and Operations, Crowdaura)

*Crowdaura's machine learning and blockchain applications in financial technology*

### **Registration details**

The workshop is open to everyone, and the registration is free. However, for catering numbers, please email Ms Frances Foster ([frances.foster@brunel.ac.uk](mailto:frances.foster@brunel.ac.uk)) by **21<sup>st</sup> May**, with your name, organisation, and title (email subject: "workshop registration").

### **Location details**

The workshop will take place in the Cavendish Room, on the first floor of Hamilton Centre (zone C on the campus map). Use the entrance on the western side of the building (near HSBC) for access to the Cavendish Room.

### **Directions to campus of Brunel University London**

Detailed information and a link to the campus map can be found at:

<http://www.brunel.ac.uk/about/campus/directions>.

Directions for travel by public transport are given below.

### **Travelling by bus**

From Uxbridge underground station: U3 (alight Cleveland Road), U1, U4 and U7 (alight Kingston Lane), journey time about 5-7 minutes. There are buses every 3-5 minutes from Uxbridge station to the University. Don't use U2; it takes forever to get to Brunel (~30 min).

From Heathrow Central bus station (Heathrow terminals 1, 2 and 3): A10 every 15 minutes, journey time approximately 25 minutes (alight The Greenway and use river path, or the main entrance on Kingston Lane).

### **Travelling by London underground**

Take the Metropolitan Line westbound to Uxbridge underground station, which is one of the terminal stations for Metropolitan Line. Then you can take a bus from Uxbridge station to

Brunel; please see above for the recommended services. Alternatively you can take a taxi from Uxbridge underground station to Brunel University (ask for Kingston Lane entrance).

**Indicative times from major London rail terminals to reach**

Kings Cross (take Metropolitan Line westbound to Uxbridge): 75 minutes

London Euston (walk to Euston Square underground – 5 minutes and then take Metropolitan Line): 75 minutes

London Liverpool Street (Metropolitan Line): 80 minutes.

London Waterloo (Jubilee Line to Finchley Road, then take Metropolitan Line): 85 minutes

London Paddington (national rail to West Drayton – please see below): 40 minutes

**Travelling by national rail**

Nearest national rail station is West Drayton (1.5 miles). From West Drayton station, take a bus towards Uxbridge: 222 and U5 (alight Cowley Road and use path via University flats – 10 minute walk).