MA06-002 - Mathematics and Economics

Abstract

Upon being awarded the grant, the University of Vienna and the Vienna University of Economics and Business merged their finance departments in 2007, to establish the “Vienna Institute of Finance”, headed by Damir Filipovic (previously a professor for financial and actuarial theory at LMU Munich). His appointment as a WWTF Science Chair aimed at tapping synergy effects resulting from integrating mathematics in business finance within the scope of his research activities. Professor Filipovic made salient contributions to developing Vienna as a top location for financial and actuarial theory.

In 2010 Damir Filipovic accepted a call for a full professorship at EPFL. At EPFL he currently heads the Swiss Finance Institute and is Swissquote Chair in Quantitative Finance.

Keywords:
mathematical finance, affine processes, term structure models, optimal capital and risk structures, financial economics

---

Principal Investigator: Damir Filipovic

Institution: Vienna University of Economics and Business



Status: Completed (01.10.2007 – 30.09.2012)

Further links to the persons involved and to the project can be found under
https://www.wwtf.at/funding/programmes/past/ma/MA06-002/