

<<Mathematical Finance>>

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内容概要

The Bachelier Society for Mathematical Finance , founded in 1996 , held its 1st World Congress in Paris on June 28 to July 1 , 2000 , thus coinciding in time with the centenary of the thesis defence of Louis Bachelier. In his thesis Bachelier introduced Brownian motion as a tool for the analysis of financial markets as well as the exact definition of options , and this is widely considered the keystone for the emergence of mathematical finance as a scientific discipline.

The prestigious list of plenary speakers in Paris included 2 Nobel laureates , Paul Samuelson and Robert Merton. Over 130 further selected talks were given in 3 parallel sessions , all well attended by the over 500 participants who registered from all continents.

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