

King's College London – Mathematics Department  
CUMBERLAND LODGE STUDENT RETREAT

Friday 29 – Sunday 31 March 2019

Theme: Mathematics and Money

Friday 29 March

- 16.00 Arrival
- 18.30 Meet in bar
- 19.15 Dinner
- 20.15 Welcome and introductory information (CL staff member)
- 20.30 ANTOINE JACQUIER: *Asymptotics and volatility in finance: a melting-pot of mathematics*
- 22.00 Meet in bar

Saturday 30 March

- 08.15 Breakfast (until 09.00)
- 09.45 BLANKA HORVATH: *Quantitative finance in the new era*
- 11.00 Coffee
- 11.30 REIMER KÜHN: *The mathematics of falling dominoes*
- 13.00 Lunch
- 13.45 Free session for football/cycling/walking  
Film screening/music
- 17.00 Tea
- 17.30 NICK STEELE: *Calculating regulators*
- 18.30 Meet in bar
- 19.15 Dinner
- 20.30 St Catherine's session: *Higher education and social responsibility*
- 22.00 Pub-style quiz followed by party in basement (closing by 01.00)

Sunday 31 March

- 09.00 Breakfast (until 09.45)
- 10.00 ERICA TYSON: *Careers with mathematics*
- 11.00 Coffee
- 11.30 WEI YANG: *Securitisation: bright side versus dark side*
- 13.00 Lunch
- 14.00 DAMIANO BRIGO: *The mathematics of the several trillion market of financial derivatives: now and then*
- 15.15 Tea
- 16.00 Departure by coach