Liu Bie Ju Centre for Mathematical Sciences
City University of Hong Kong

Mathematical Analysis and its Applications Colloquium

Organized by Prof. Ya Yan LU and Prof. Wei Wei SUN

Risk management in asset management

by

Dr. Georgiana SOLANET
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Lloyds TSB plc Bank, Geneva, Switzerland

Date : Feb 26, 2013 (Tuesday)
Time : 4:30 pm to 5:30 pm
Venue: Room B6605 (College Conference Room)
Blue Zone, Level 6, Academic 1 (AC1)
City University of Hong Kong

ABSTRACT:

With heightened regulatory scrutiny, increased competition and volatile markets, customers of the asset management industry demand for more information and greater transparency. Not only performance matters, but also the risk to achieve it is as important.
This presentation is based on a single portfolio view to identify cumulative effects of investments on performance measurement and market risk quantification.

Light refreshments will be provided at Room B6605 before the colloquium from 4:00 pm to 4:30 pm. Please come and join us!

** **All interested are welcome** **

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