BARCELONA CENTRE FINANCER EUROPEU

14 to 17 June, 2011

Financial Engineering Summer School (FESS)

Once again, BCFE (*Barcelona European Finance Centre*) sponsored this year's FESS, jointly with the CRM (Centre of Mathematical Research of the Autonomous University of Barcelona), AFI (*International Finance Analysts*) and the Barcelona Stock Exchange.

The FESS is held alternately in Madrid and Barcelona. It is recognised as an academic course with a strong international reputation, due to its approach that focuses on drawing universities and the world of finance closer together, with the end aim of applying properly quantitative finance techniques in both areas of risk control and the design of new financial products.

The high academic level of the seminar can be seen in the contents and speakers, as follows:

- *Topics in Quantitative Risk Management*. Paul Embrechts. Professor of Mathematics at the ETH Zurich
- *Managing Counterparty Credit Risk.* Christopher C. Finger. Responsible for research and communications at the MSCI
- *An Introduction to Conic Finance and its Applications.* Dilip Madan. Professor of Finance at the Robert H. Smith School of Business
- *Pricing in Incomplete Markets.* Antoon Pelsser. Professor in Finance and Actuarial Science at the University of Maastricht

In 2011, the seminar was attended by more than 80 people from 20 different countries.