8th ITAM Finance Conference

ITAM
INSTITUTO TECNOLÓGICO AUTÓNOMO DE MÉXICO

FUNDEF
Fundación de Estudios Financieros - Fundef, A.C.

CONFERENCIA MAGISTRAL
“Why Does Options Market Information Predict Stock Returns?”

Presenta: Neil Pearson
University of Illinois at Urbana-Champaign.

31 Mayo 2019
9:00 a 10:00 am

Neil’s research includes both theoretical and empirical work on asset pricing and the valuation and hedging of financial derivatives and other financial instruments. Dr. Pearson has published papers in a number of academic journals, is an associate editor of the Journal of Financial Economics, the Journal of Financial and Quantitative Analysis, and Economics Bulletin and has written a book, Risk Budgeting: Portfolio Problem Solving with Value-at-Risk, published by John Wiley & Sons. He has consulted for a number of U.S. and international banks, working on term structure models, the evaluation of derivatives pricing models, and some issues that arise in the computation of “value at risk” measures. He received his Ph.D. from the Massachusetts Institute of Technology..

Organiza: Departamento Administración ITAM y FUNDEF

Registrate [aquí]

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