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Robert R Reitano* (rreitano@brandeis.edu), Brandeis University, 415 South Street, Mailstop 032, Waltham, MA 02453. *Mathematics of Quantitative Finance and Actuarial Science: A Biased Viewpoint*.

This presentation will be a somewhat biased survey of some of the mathematics used in quantitative finance and actuarial science. It is biased by the background of the author which began with research in mathematical analysis (PDEs), then training as a life insurance actuary, and then a career in investment strategy and risk management. Consequently, mathematical applications in quantitative finance and actuarial science will be largely within the life insurance industry, although most of the models are widely used in the banking and investment management industries with little adjustment. Not surprisingly a wide variety of probability models play dominant roles (elementary and measure-theoretic), but so too does calculus (single/multi-variate), linear algebra (including quadratic forms), and differential equations (mostly SDE/PDE, some ODE). (Received September 24, 2017)