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SUMMER SCHOOL OF MATHEMATICS FOR ECONOMIC AND SOCIAL
SCIENCES

**SUMMER SCHOOL ON COMPUTATIONAL METHODS IN FINANCE AND
ECONOMICS**

Monday, September 9, 2024 to Friday, September 13, 2024

The school introduces to selected numerical/computational methods with programming examples/exercises in Matlab, Python and C++. The methods include linear algebra, quadrature, Monte Carlo, the Fourier transform, numerical optimisation and model calibration. Notable applications are derivatives pricing in finance and simple agent-based models in economics.

The “Summer School of Mathematics for Economic and Social Sciences” aims to improve the knowledge of mathematical methods among graduate students in economics and social sciences, with a focus on those techniques which albeit widespread in use are not properly covered in typical graduate programs. The School is an interdisciplinary venue intended to foster the interaction of people coming from the too often separated communities of mathematical and social scientists.

Participation

Participation is subject to selection. Only 15-16 positions are available. Financial support for board and accommodation will be provided.

Application

On-line application should be made through the Financial support section if support is requested, or through the Registration section if support is NOT requested. All applications must include a CV that shall be sent by e-mail to crm@sns.it. Applications without a CV will not be considered.

Deadline for application: 15th June 2024

Centro di Ricerca Matematica Ennio De Giorgi
c/o Conservatorio Santa Chiara (<http://www.fcsc.it/>)
Via Roma 15
56028 SAN MINIATO (PI)
Italy

Lecturer: [Guido Germano](#), University College London

More information: <http://www.crm.sns.it/event/528/index.html#title>