Workshop on

"Counterparty Exposure and Robust Risk Modelling in Finance"

The workshop intends to give an overview of the recent developments in the topic, with the help of renowned experts of the field. Keynote speaker is Damiano Brigo from Imperial College, inviteds are Stephane Crepey from Paris Evry, Wolfgang Wimmer from ERSTE Bank Vienna, Norbert Hari from Morgan Stanley and some more.

Participation is FREE.

The website of the workshop is https://valstat.elte.hu/conf/