



Roderick Melnik, Professor
Tier I Canada Research Chair in Mathematical Modelling
Department of Mathematics
Director, MS2Discovery Interdisciplinary Research Institute
519-884-0710 ext. 3662 or rmelnik@wlu.ca

Kevin Crowley, Director
Communications & Public Affairs, Wilfrid Laurier University
519-884-0710 ext. 3070 or kcrowley@wlu.ca

JUNE 21, 2016 | 140-16

Laurier to host seminar on stock option volatility

WATERLOO – Wilfrid Laurier University will host Roger Lee, a quantitative finance professor from the University of Chicago, at a seminar on stock option volatility **June 23** on the university's Waterloo campus.

Hosted in partnership with Laurier's [Interdisciplinary Research Institute for Mathematical and Statistical Modelling in Scientific Discovery, Innovation and Sustainability \(MS2Discovery\)](#), the seminar titled, "**The wrong number to plug into the wrong formula to get the right price of a stock option,**" will explore the behavior of stock markets and volatility, defined as a measure of the uncertainty of asset returns.

"Hosting experts from different areas of financial mathematics means our students have an opportunity to network and learn about various areas of finance," said **Roman Makarov**, associate professor in Laurier's Department of Mathematics and coordinator of the event. "These lectures not only provide our students and community members with exposure to leading experts outside of Canada, but they also raise awareness about Laurier internationally."

In addition to his role as associate professor of Mathematics at the University of Chicago, Lee also serves as the associate editor of *Mathematical Finance* and the associate editor of the *Society for Industrial and Applied Mathematics (SIAM) Journal on Financial Mathematics*. Previously, he held a National Science Foundation (NSF) postdoctoral fellowship at Stanford and at New York University. He holds a PhD from Stanford and a BA from Harvard.

MS2Discovery promotes synergetic developments involving mathematical and statistical modeling. The institute stimulates research and projects through important interdisciplinary problems that are motivated by other disciplines, industry, public policies and developments in society.

The event will be held **June 23** from **4 p.m. to 5 p.m.** in Bricker Academic Room **112** at Laurier's Waterloo campus. The event is open to the public. For more information, visit: http://ms2discovery.wlu.ca/seminar/16_06_23.html

- 30 -