Centro Internacional de Ciencias (CIC) invites:

6th symposium

Economics, physics and finance

CIC Auditorium

Campus UAEM, Cuernavaca, Mor.

Friday – Aug. 17th

10:00 Registration and opening

10:30 A. Raúl Hernández
(Centro de Investigación en IA - UV)
Looking for new statistical properties of financial data: A coarsed grained statistical analysis using uninterrupted daily price trends.

11:30 Coffee break

12:00 Rafael Verduzco (Polygon Fintech)
Adventures on Fintech Startupland

13:00 Hirdesh Pharasi (ICF - UNAM)
Identifying long-term precursors of financial market crashes.

14:00 Lunch time

16:00 Roberto Mota (ICF - UNAM)
Multivariate analysis of financial order books

17:00 Carlos Manuel Rodríguez
(Centro de Investigación en IA - UV)
A multi-scale symmetry analysis of daily financial time series using uninterrupted trends returns.

18:00 Coffee break

18:30 Alfredo Olguín (Uber Technology)
Multivariate clustering: non-euclidean approach.

20:00 Dinner - party

Saturday – Aug. 18th

10:00 Libertad Pantoja (DATIO)
Adding value to banking data.

11:00 Francisco Nagib Ruiz (Citibanamex)
Mercado petrolero: economía vs especulación.

12:00 Coffee break

12:30 Arturo Méndez Sánchez
(Ernst & Young - Mexico)
Identificación de arbitraje con sábanas de volatilidad. Caso práctico: swaps, caps y floors.

13:30 Horacio Tapia McClung
(Laboratorio Nacional de Informática Avanzada)
Discovering patterns in large financial time series.

14:30 Lunch and closing

WEB ADDRESS

www.cicc.unam.mx//activities/2018/EconoPhysics.html

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