Zentrum Mathematik
Lehrstuhl für
für Finanzmathematik

Technische Universität München

Announcement SoSe 2016
Talk in Mathematical Finance

Optimization in Strategic Asset Allocation: Deriving and implementing optimal portfolios with real world constraints

Dr. Philip Gisdakis & Christian Weber/ UniCredit Bank AG

Dr. Philip Gisdakis (45) works at UniCredit's Corporate & Investment Banking unit and heads the Cross Asset Strategy and Credit Strategy & Structured Credit Research teams. Philip has been working in the financial industry for more than 15 years and studied Mathematical Finance at the University of Oxford. He is a co-author of the books "Active Credit Portfolio Management" and "Credit Crises". Before joining HVB/UniCredit he worked as senior risk consultant for Arthur Andersen/d-fine and focused on risk and portfolio management for banks. Philip holds a PhD in Theoretical Chemistry from the Technical University Munich.

Christian Weber (41) is the Deputy Head of Credit Strategy & Structured Credit Research and has been working in the financial industry for 14 years. Before joining UniCredit Corporate & Investment Banking in 2010, Christian held positions at asset management firms. He worked four years as a fund manager for HSBC Global Asset Management Germany and managed institutional equity and structured equity portfolios, before taking over convertible and corporate bond portfolios. Four years at BayernInvest followed, where he set up and managed institutional public funds for hybrids and high yield and became Head of Credit Portfolio Management. Christian is a CFA charterholder since 2005 and received a doctorate in finance (Dr. oec. publ.) as well as masters' in business (Dipl.-Kfm.) and business research (MBR) from Ludwig-Maximilians-Universität, Munich**.**

Audience:	MSc Mathematical Finance and Actuarial Science **Guests welcome**!
Location and Time:	Room 2.02.01/ Parkring 11/ Garching-Hochbrück Wednesday, 29th June 2016/ 13.00h Snacks included!