Anh Ngoc LAI

Associate Professor

Présentation

My areas of research are Market Finance, including optimal portfolio allocation, derivatives valuation and risk management, as well as Quantitative Finance, particularly stochastic and econometric models applied to finance.

> **Laboratoire de recherche :** CREM UMR CNRS 6211

Thèmes de recherche

Portfolio management
Derivatives
Risk Management
Finance Supply chain

Activités pédagogiques

Teaching

Econometrics and statistics for finance
Quantitative Financial and risk management, Master 2 Research in Finance
Options and other derivatives
Time series forecasting
Application of discriminant analysis to credit analysis
Introduction to Quantitative Finance