

HUNG HING YING

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SCIENCE & TECHNOLOGY



Department of Statistics & Actuarial Science
The University of Hong Kong 統計及精算學系



Public Lecture

A Guided Walk through Mathematical Wonderland



by **Professor Dr. Paul Embrechts**

Professor of Mathematics

Department of Mathematics

ETH Zurich, Switzerland

June 24, 2020 (Wednesday)

4:00 p.m. - 5:00 p.m. by Zoom meeting

Registration is now open. The ZOOM link and password will be sent to successful registrants on or before June 23, 2020. Please download ZOOM app on your computer, tablet or mobile phone in advance.

About the talk

A famous ETH Professor of Mathematics, Hermann Weyl, once said, "My work always tried to unite the truth with the beautiful, but when I had to choose one or the other, I usually chose the beautiful." It shows Weyl's profound faith in an ultimate harmony of Nature, in which the laws should inevitably express themselves in a mathematically beautiful form. In my talk, I will visit some examples highlighting this statement. The examples either will be of a historical nature or related to my own research in Quantitative Risk Management. The intended audience is broad with a keen interest in "the beauty and unreasonable effectiveness of mathematics".

About the speaker

Since August 2018, Paul Embrechts is Professor emeritus of Mathematics at the ETH Zurich where he was a member of faculty for the period 1989-2018. His research specializes in actuarial/financial mathematics and quantitative risk management. He co-founded RiskLab and is a founding member of the ETH Risk Center. Previous academic positions include the Universities of Leuven, Limburg and London (Imperial College). Dr. Embrechts has held several visiting professorships, including the Sorbonne (Paris), Oxford, the Scuola Normale in Pisa (Cattedra Galileiana), and has an honorary doctorate from the University of Waterloo, Heriot-Watt University, Université Catholique de Louvain, and City, University of London. He is an elected Fellow of the International Statistical Institute, Fellow of the Institute of Mathematical Statistics, and of the American Statistical Association, an Honorary Fellow of the Institute and the Faculty of Actuaries, Honorary Member of the Belgian, Swiss and French Institute of Actuaries. He belongs to various national and international research and academic advisory committees. He co-authored the influential books "Modelling of Extremal Events for Insurance and Finance" and "Quantitative Risk Management: Concepts, Techniques and Tools".

For online registration, please go to
<https://saasweb.hku.hk/seminar/20200624.html>



All interested are welcome

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