



Department of Physics Colloquium

October 9, 2023



3:00 PM

From Physics To Quantitative Finance

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Two Sigma Investments

Today, the career path from physics researcher to quantitative finance is well trodden, with many physicists contributing to finance and financial ideas for a number of decades already. I'll discuss my journey on this path, introducing some history and concepts from finance and quantitative finance along the way with a particular focus on where physics, physical ideas, and the general skillset of a practicing physicist have proven useful to both a career in quantitative finance and more broadly to the field of finance.

This colloquium will be held in-person in SERC 116