

# DEMYSTIFYING THE WORLD OF HEDGE FUNDS



## A Seminar Series on the Hedge Fund Industry

*Department of Mathematics, KTH*

Over the past two decades, the hedge fund space has exploded creating intrigue and controversy along the way. The main goal of this seminar series is to take an in depth look into the hedge fund industry and provide a review of the following key themes: origins of hedge funds, performance, risk, links to financial crisis and practical applications. The material will be a combination of a review of recent academic research and practical applications including hedge fund managers as invited speakers.

### Lecturers

Kathryn Kaminski, PhD (MIT Sloan), Visiting Assistant Professor at Stockholm School of Economics, Visiting Lecturer at MIT Sloan School of Management and Investment Researcher at RPM, Risk & Portfolio Management

Maria Strömqvist, PhD (SSE), Investment Researcher at Brummer & Partners.

Course Examiner: Filip Lindskog, Associate Professor at KTH

### General Topics

- Hedge Fund Organization, Performance and Liquidity
- Understanding Risks in Hedge Fund Strategies
- Financial Crisis, Systemic Risk and the Role of Hedge Funds
- Hedge Funds Post the Credit Crisis
- The Role of Quants in Hedge Funds

### Course Specifics

Weekly in February and March 2011, Time and Location TBA

### Registration and Further Details

For further information concerning registration and for questions regarding course specifics, prerequisites and other specific questions please email [lindskog@math.kth.se](mailto:lindskog@math.kth.se)