Colloquium Series

KNOX COLLEGE

The Department of Mathematics at Knox College is proud to welcome Knox College student

Zoey Nguyen

Candidate for major in Financial Mathematics. The title of her talk is

Is There a Better Model for Predicting Stock's Rate of Return?

The research will be about testing to see whether stock's rate of return actually follows a normal distribution that a Geometric Brownian Motion assumes. By looking at many different stocks, we can see where normal distribution might fail and thus, propose other alternate distributions that might perform better. Then, I will be using three goodness of fit tests: Jacque-Bera, Kolmogorov-Smirnov, and Pearson's Chi Square to verify my findings.

This will be the first of two presentations today. The second presentation, by Jason White, will complement Zoey's research.

Where: Online Zoom Room
Meeting ID: 81991200279
Passcode: 530597

When: Thursday, March 11, 2021
4:00 – 6:00 pm