Colloquium Series

KNOX COLLEGE

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

Jason White

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

Interdependency of Random Rates of Return

In this research, Jason investigates the independence assumption of Geometric Brownian Motion. He will share with us the various tests he conducted on a variety stocks throughout different years including the Chi-Square Independence Test, Student t distribution, and Runs test. There will also be a section investigating the stationarity of these rates of return based upon Autocorrelation Functions and Partial Autocorrelation Functions.

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

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

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