WMI TEMASEK DISTINGUISHED LEADERS SERIES

The Temasek Distinguished Leaders Series (TDLS) aims to bring renowned wealth and asset management thought leaders, global business leaders and distinguished academics to share the latest thinking, trends and cutting-edge ideas with the industry.

IMPROVING INVESTMENT MANAGEMENT:
GLOBAL DIVERSIFICATION AND UNDERSTANDING
THE SOURCES OF ALPHA

BY NOBEL LAUREATE PROFESSOR
ROBERT C. MERTON

Date: 30 September 2019, Monday, 9.00am - 1.00pm
Venue: Grand Hyatt Singapore

Professor Robert C. Merton is the School of Management Distinguished Professor of Finance at Massachusetts Institute of Technology, and the John and Natty McArthur University Professor Emeritus at Harvard University. He is concurrently Resident Scientist at Dimensional Holdings, Inc., where he is also creator of Target Retirement Solution, a global integrated financial retirement funding solution system.

Professor Merton is renowned for pioneering the models for credit risk assessment and valuation of options and derivatives, which are regarded as the foundational bedrock underlying financial investments, trading and stock markets today. A founding name behind the widely acclaimed Black-Scholes Merton (BSM) model introduced in 1973, his contribution in generalising the original Black-Scholes formula paved the way for the flourishing of contemporary financial products through tractable risk exposure security.

Professor Merton was awarded the Alfred Nobel Memorial Prize in Economic Sciences (1997) for a new derivatives valuation methodology for estimating multifarious types of options. His other notable works were equally watershed as the originator of Continuous-Time Finance treatise and the Intertemporal Capital Asset Pricing Model (ICAPM), as well as co-author of publications Cases in Financial Engineering: Applied Studies of Financial Innovation; The Global Financial System: A Functional Perspective; Finance; and Financial Economics.

Professor Merton's lifework is known for translating finance science into practice. He received the 2013 WFE Award for Excellence from World Federation of Exchange and the 2011 CME Group Melamed-Arditti Innovation Award, amongst many other honorary accolades and lifetime achievement awards.

WMI invites all participants to be part of this exceptional opportunity to dialogue with one of the greatest influential minds in the history of finance. Early registration is appreciated as strong demand is expected.

For enquiries, please contact: connectWMI@ntu.edu.sg

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