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Joint Seminar

Physicists in Finance: Tarzan Complex or Genuine Contribution?

Prashant Gade

Centre for Modeling and Simulation, University of Pune

Wednesday, 4 April 2007, 3:00–4:00 PM

Seminar Hall, Department of Physics, University of Pune

Abstract • Recently physicists have tried to venture in economics and finance. They have applied techniques from statistical physics in various branches and have achieved certain degree success. I would give a brief review of these attempts and also talk about our work on asset exchange models.

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The Speaker • *Dr. Gade (Ph.D. in Physics: Nonlinear Dynamics and Complex Systems; 1993, University of Pune) is a Reader at the Centre for Modeling and Simulation, University of Pune. His research interests include chaotic and complex systems, the physics of finance, and computational biology. He has 22 research publications with a collective citation number of around 200. Prior to joining the Centre as faculty, Dr. Gade travelled widely across the world and held various research and faculty positions at institutes such as ICTP (Italy), JNC (Bangalore), HKBU (Hong Kong), Academia Sinica (Taipei, Taiwan), Ohio University (Athens, USA), and BITS (Pilani). He is a regular referee for the journals IJCNN, Chaos, Physica A, Physica D, Physical Review E, Pramana and Physical Review Letters. He has been an invited speaker in national and international conferences.*