

**SIAG/FME  
BUSINESS MEETING**

November 20, 2010

*SIAM Conference on*  
**Financial  
Mathematics  
& Engineering**

November 19-20, 2010  
Hilton San Francisco Financial District  
San Francisco, CA



# SIAG/FME OFFICERS

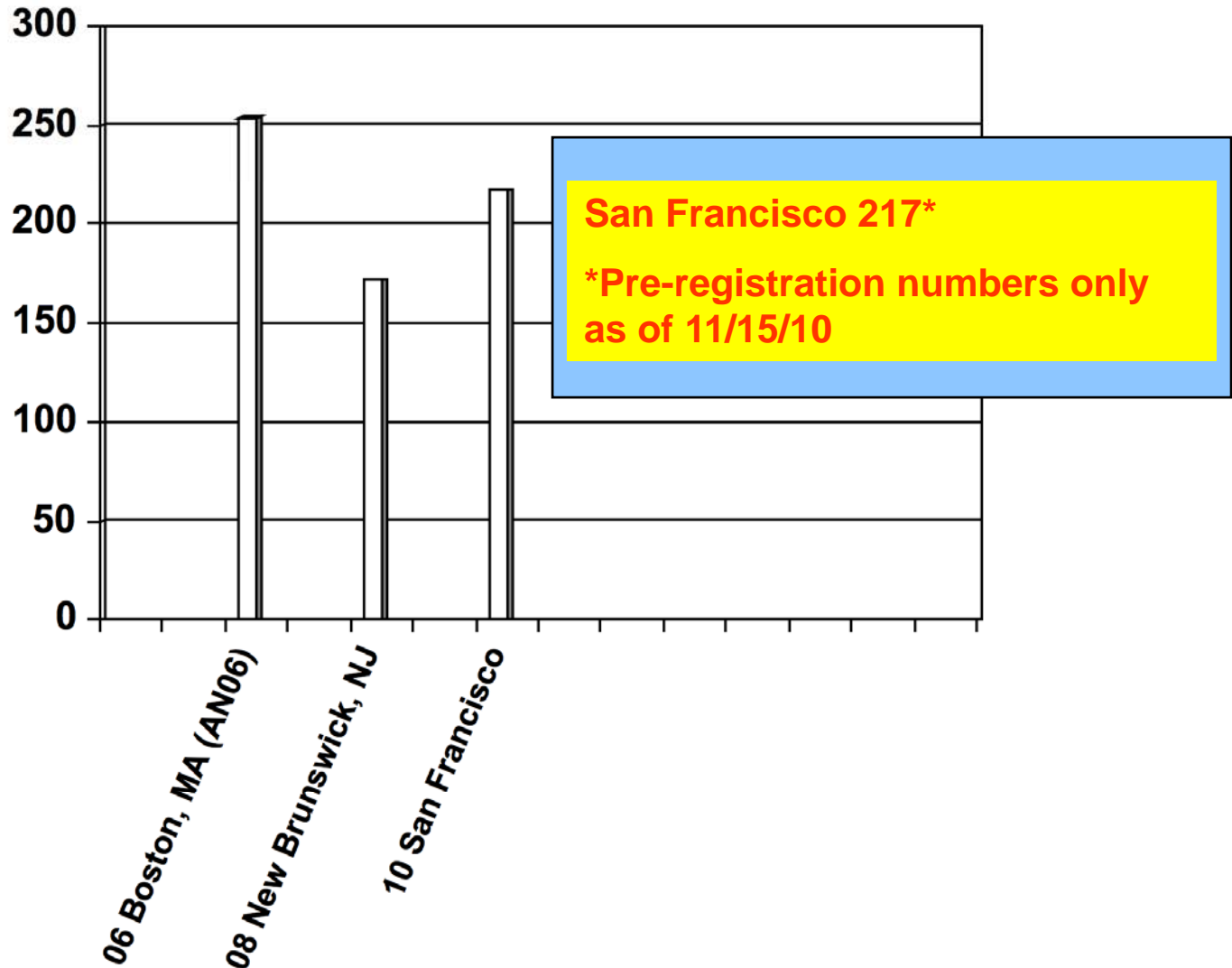
through 12/31/10

- **Chair:** **Jean-Pierre Fouque**
- **Vice Chair:** **Thaleia Zariphopoulou**
- **Secretary:** **Ronnie Sircar**
- **Program Director:** **Kay Giesecke**

# ANNOUNCEMENTS

- SIAG/FME 2010 election
- SIAG/FME charter renewed through 2012
- SIAG/FME website:  
<http://www.siam.org/activity/fme/>
- SIAG/FME electronic mail list:  
<http://lists.siam.org/mailman/listinfo/siam-fme>
- *SIAM News*: Story ideas

# Financial Mathematics & Engineering Conference Attendance



# FM10

## Conference co-chairs

- **Jean-Pierre Fouque**, University of California, Santa Barbara
- **Kay Giesecke**, Stanford University

# PRIZES

2010: Establishment of the

**SIAG/FME**

**Junior Scientist Prize**

# PRIZES

First **SIAG/FME**

**Junior Scientist Prize**

awarded to

**Erhan Bayraktar**

*University of Michigan*

# NEXT CONFERENCE: FME12

- Held jointly with SIAM Annual Meeting
- July 9-11, 2012
- Minneapolis, Minnesota
- Program committee



# OTHER CONFERENCES

- First North American Meeting on Industrial and Applied Math: December 8-10, 2010, Oaxaca, Mexico  
Co-sponsored by SIAM, Sessions on Financial Math organized by Kay Giesecke, SIAG/FME Rep.

# OTHER CONFERENCES

- ICIAM July 18-22, 2011  
Vancouver, Canada:  
9 minisymposia proposed by  
SIAG/FME (Fouque-Jaimungal-  
Sircar) + 2 invited (Soner)
- Contributed talk or poster  
deadline: December 15, 2010

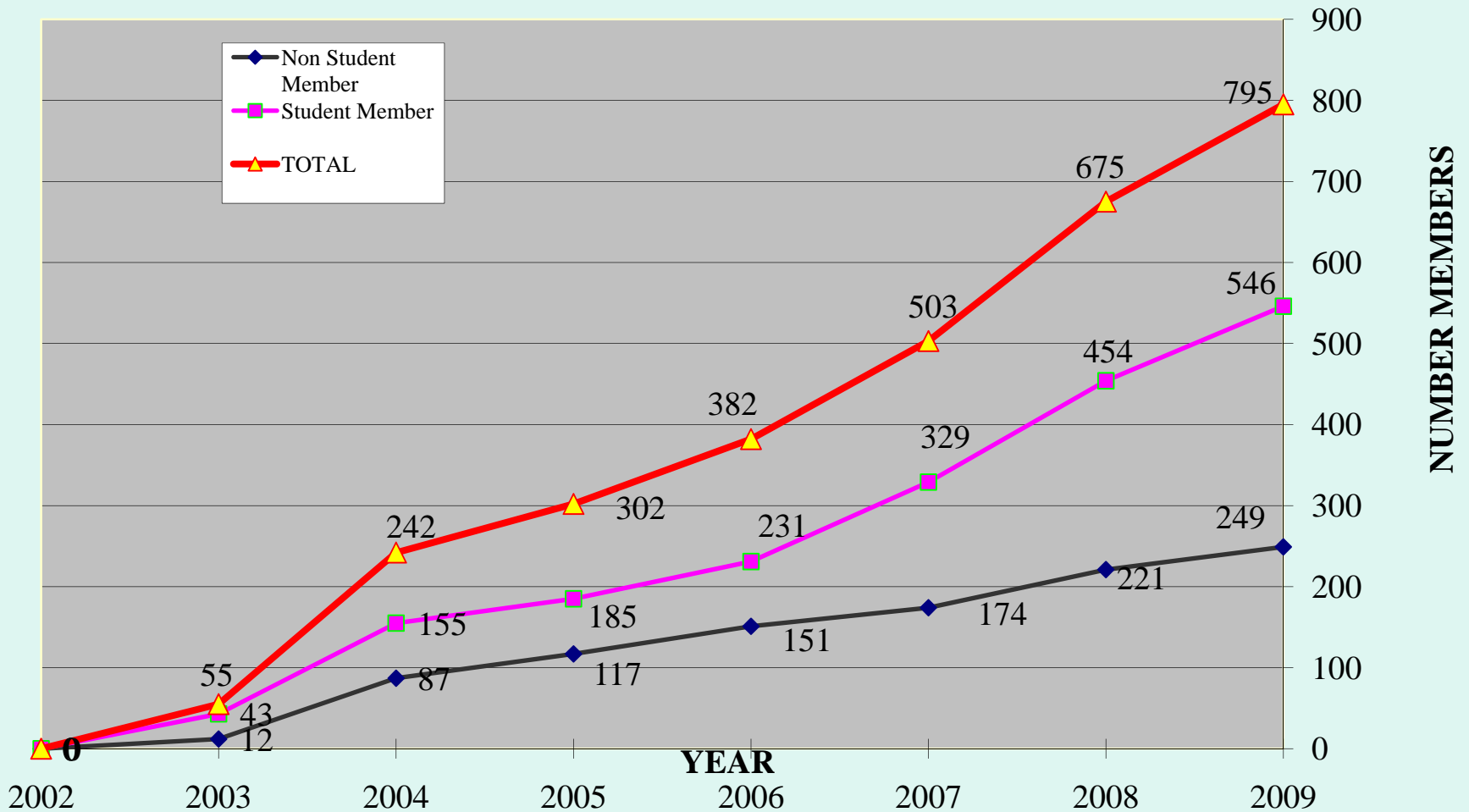
# OTHER CONFERENCES

- Bachelier Finance Society  
7<sup>th</sup> World Congress, June 19-22,  
2012, Sydney, Australia
- Sponsored by SIAM/FME
- Represented by Rene Carmona in the  
organizing committee

SIAG/FME  
MEMBERSHIP  
REPORT  
(as of 12/31/09)

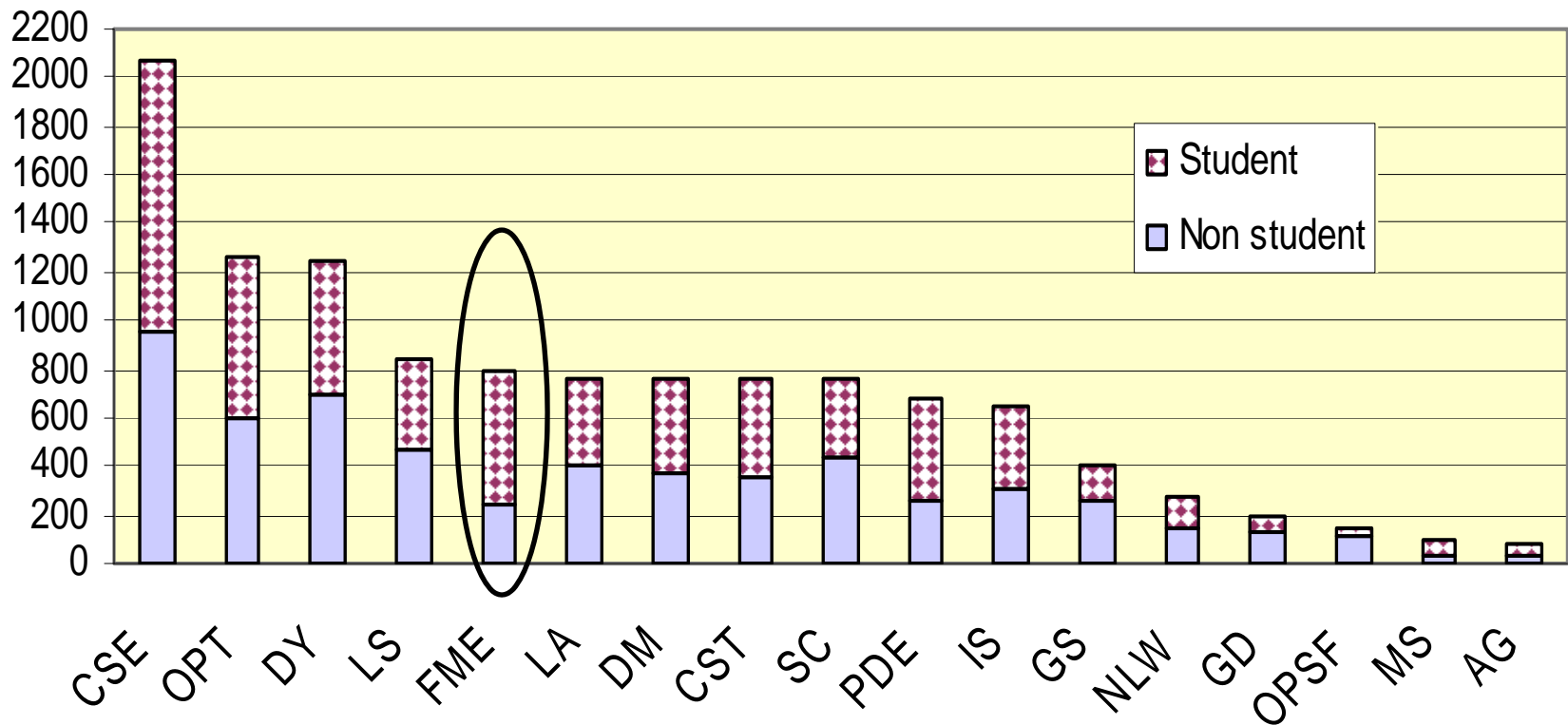


# SIAG FME Membership History

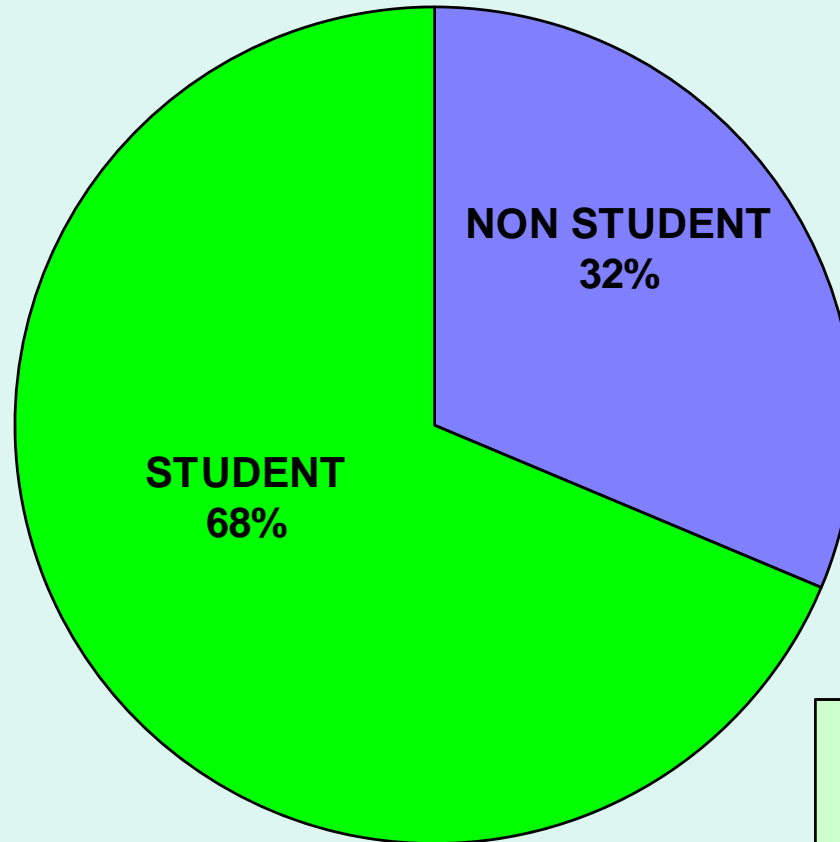


# ACTIVITY GROUP MEMBERSHIP 12/31/09

46% non-students and 66% students belong to a SIAG



# SIAG/FME Members 795 as of 12/31/09



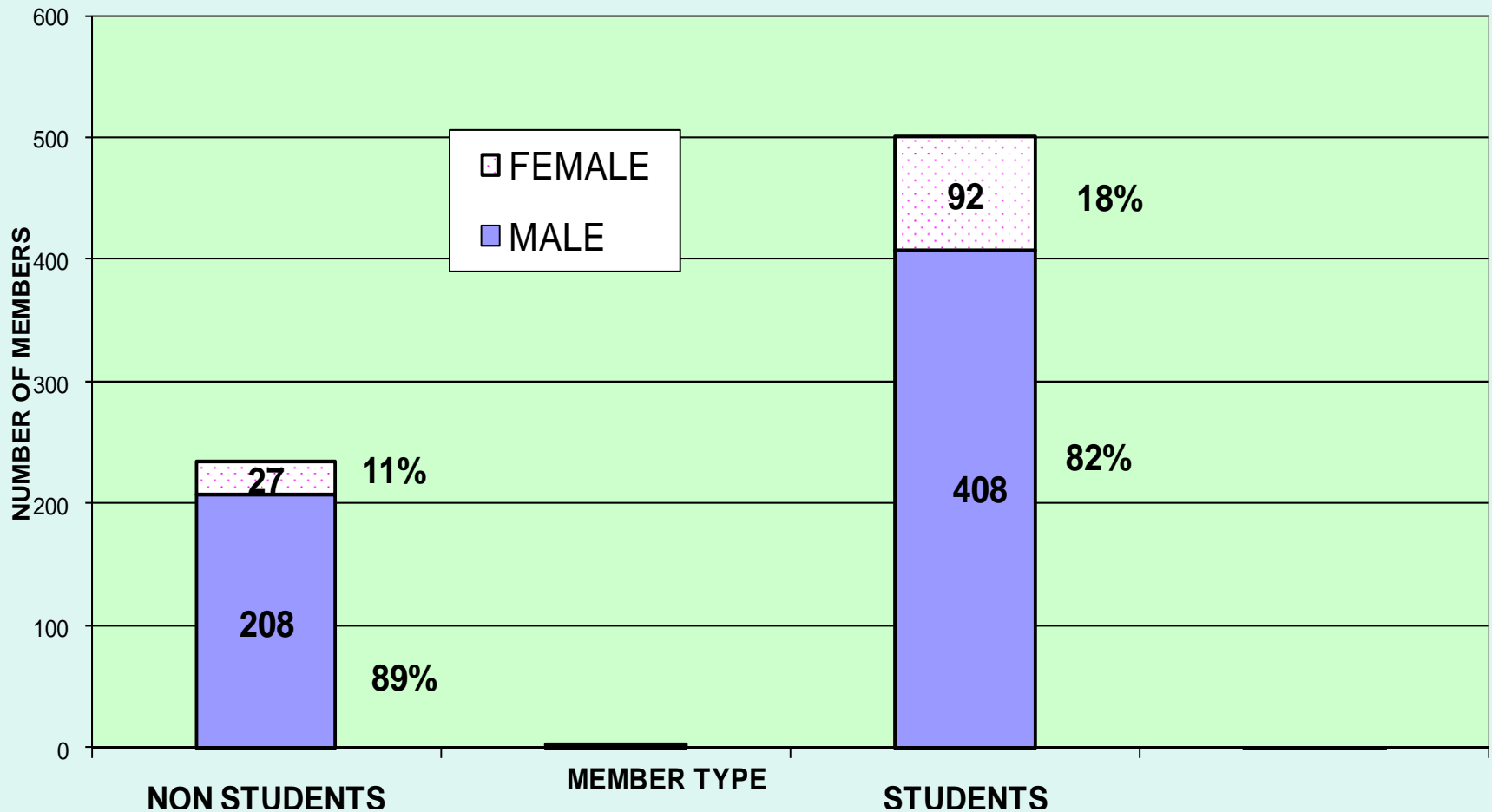
■ NONSTUDENT

■ STUDENT



# SIAG/FME - Membership by Gender

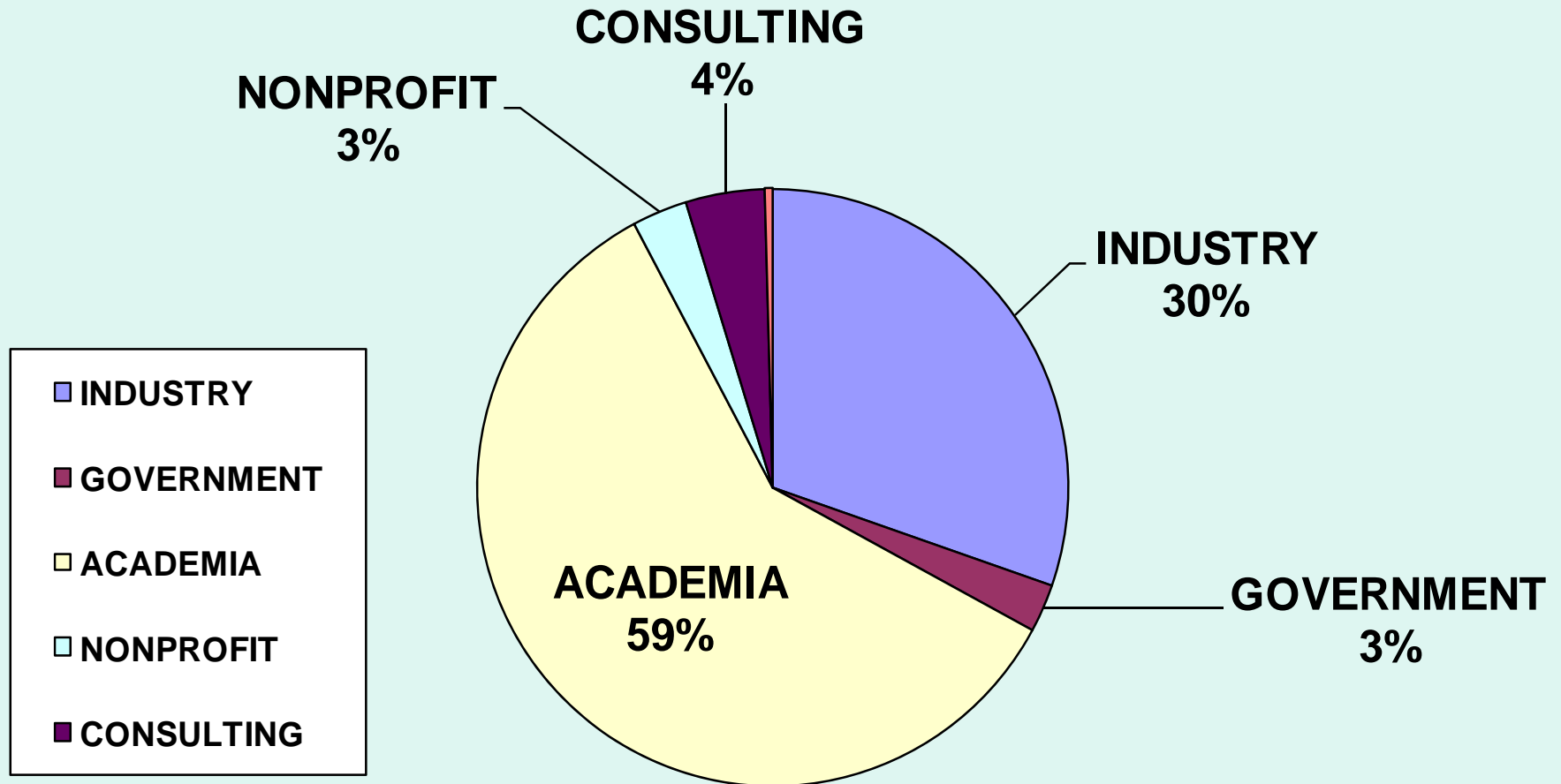
MALE 84% FEMALE 16%



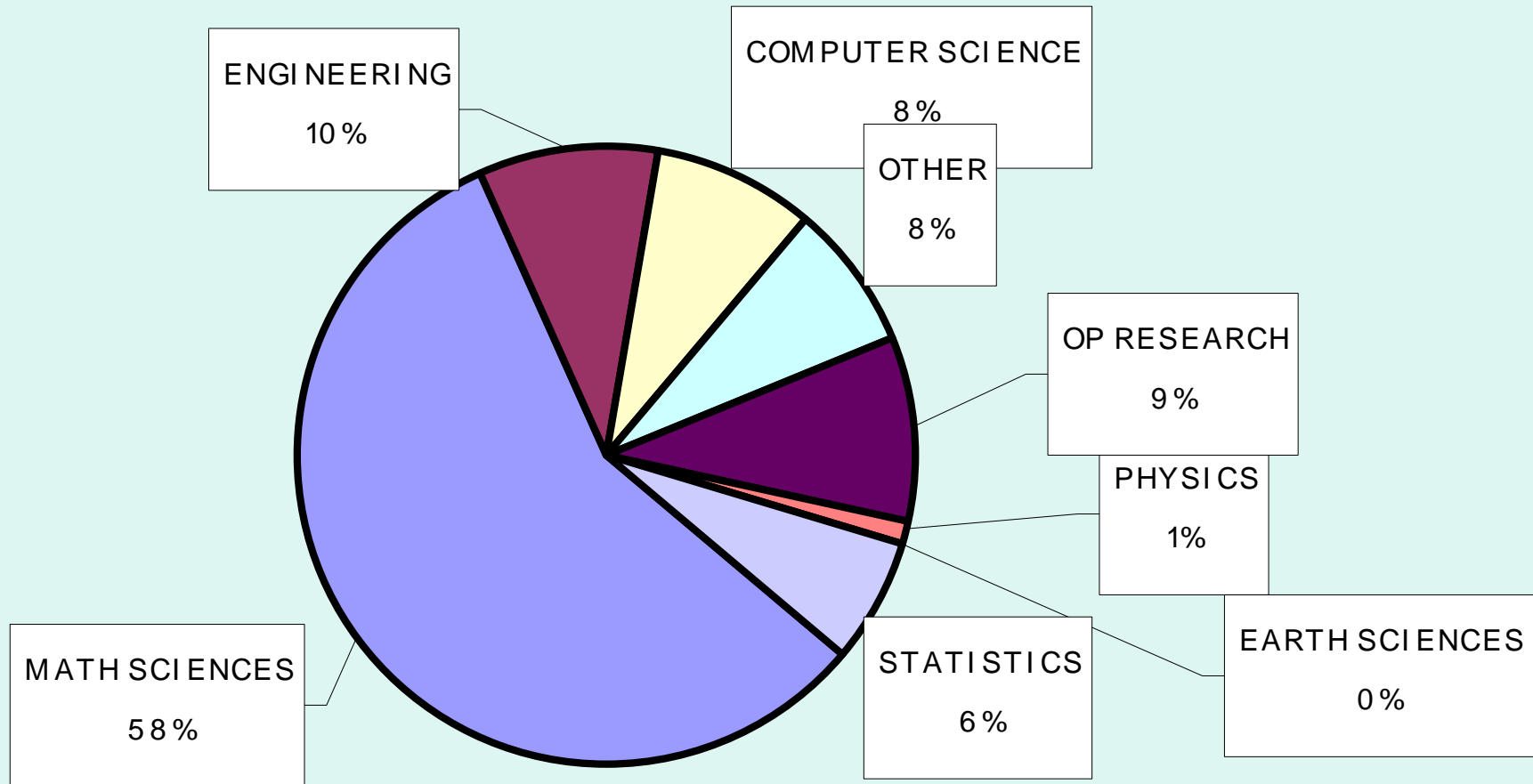


# SIAG/FME Member by Employer Type

*not including students*



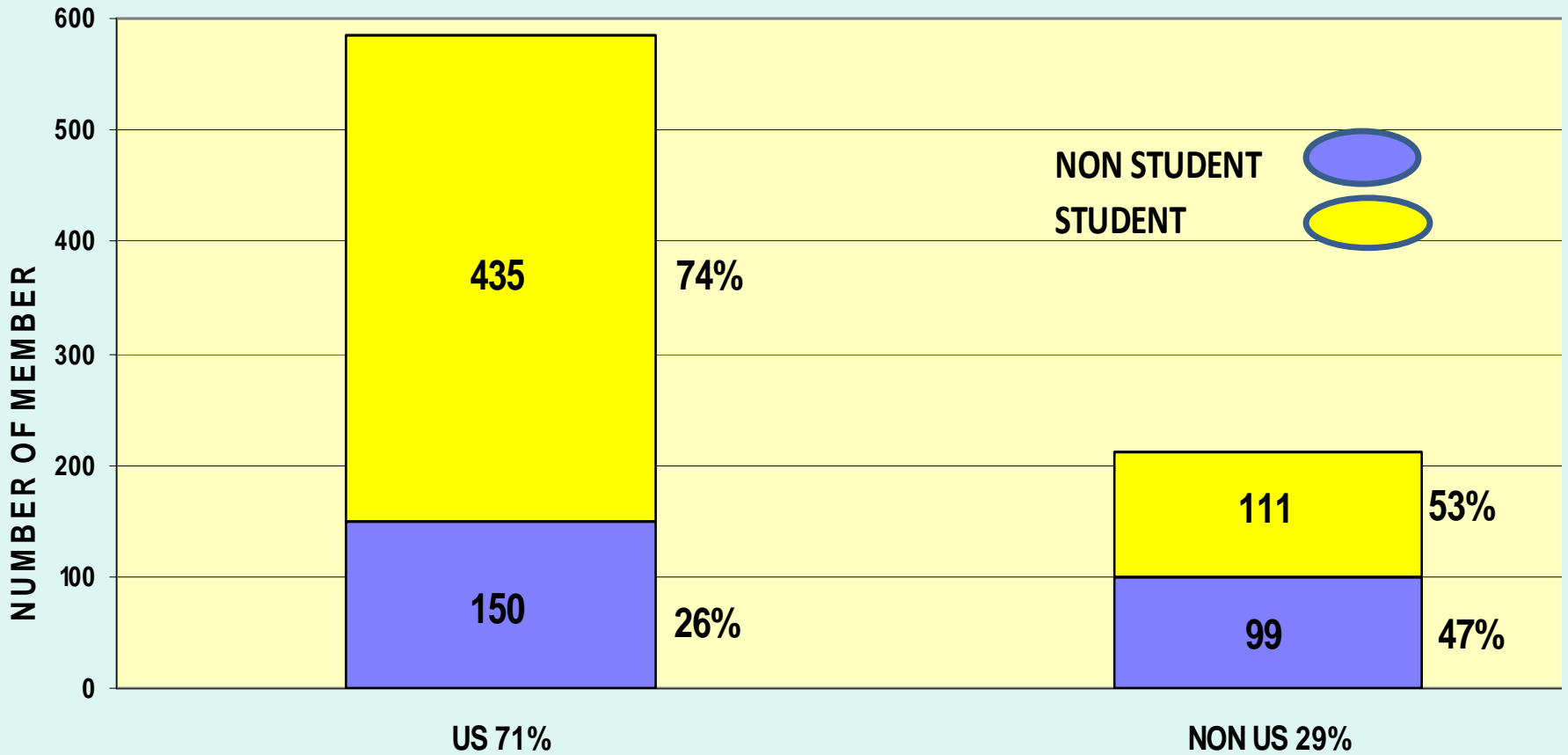
# SIAG/FME DEPARTMENTS





# SIAG/FME MEMBERS BY GEOGRAPHY

## 71% US, 29% Outside US

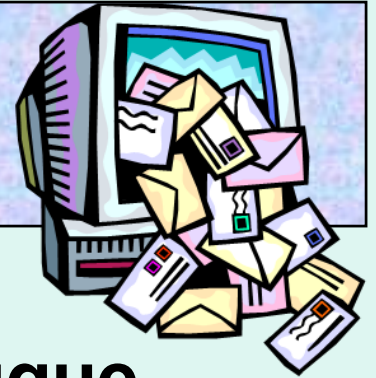




## **SIAG/FME FUTURE PLANS**

- Possible Other Activities?
- Other Business?

# SIAG/FME CONTACTS



**Chair:**

**Jean-Pierre Fouque**

[fouque@pstat.ucsb.edu](mailto:fouque@pstat.ucsb.edu)

**Vice Chair:**

**Thaleia Zariphopoulou**

[zariphop@math.utexas.edu](mailto:zariphop@math.utexas.edu)

**Secretary:**

**Ronnie Sircar**

[sircar@princeton.edu](mailto:sircar@princeton.edu)

**Program Director:**

**Kay Giesecke**

[giesecke@stanford.edu](mailto:giesecke@stanford.edu)

# **SIAG/FME 2010 Election**

## **Nominating Committee:**

**Rene Carmona (Princeton University), Chair**

**Jean-Pierre Fouque (UCSB)**

**Mike Giles (Oxford University, UK)**

**Tom Salisbury (York University, CA)**

# **SIAG/FME 2010 Election Candidates**

<b>Chair:</b>	<b>Rama Cont Thaleia Zariphopoulou</b>
<b>Vice-Chair:</b>	<b>Erhan Bayraktar Ronnie Sircar</b>
<b>Program Director:</b>	<b>Matt Davison Mike Ludkovski</b>
<b>Secretary:</b>	<b>Kay Giesecke Sebastian Jaimungal</b>