

DEPARTMENT OF FINANCE AND RISK ENGINEERING AND  
THE MORTON L. TOPFER CHAIR LECTURE SERIES PRESENT

# STRATEGIC INTERNATIONAL FINANCE AND ASSETS PRICING

WEDNESDAY, OCTOBER 5, 2011  
4:30 P.M. | JAB 475



PRESENTED BY:

**CHARLES TAPIERO**

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## ABSTRACT:

The lingering financial crisis, which has the potential to become a global recession, is leading sovereign states to reassess the benefits and the risks of globalization as well as their own economic roles. This lecture will assess the implications of this new and incomplete economic environment in assets pricing. Some specific models based on the CCAPM approach, as well as implied stochastic models, to asset prices are used to outline the value of international asset prices and foreign exchanges.

This research is an outgrowth of the new course on global finance introduced by Finance and Risk Engineering.

## ABOUT CHARLES TAPIERO:

- Mathematical Modeling:  
Most Influential Paper in 2009
- Author of popular text and research books on Control and Stochastic Control for Finance and Insurance; Risk Finance; Supply Chains; Quality and Management.
- Over 350 publications in leading academic journals and 13 books and edited books