APS Colloquium

Distinguished scientists in all disciplines are invited to lecture on topics of general interest. Objectives include the cross-fertilization of research initiatives at various institutions and the identification of possible uses of the Advanced Photon Source.

When: First Wednesday of each month at 3:00 p.m.
Where: Building 402, APS Auditorium
Refreshments served at 2:45 p.m.

Wednesday, October 1, 2003

Nigel Goldenfeld

Department of Physics, University of Illinois at Urbana-Champaign

"My Manhattan Project: A Physicist's Adventures on Wall St."

Biography:
Nigel Goldenfeld is a Professor of Physics at the University of Illinois at Urbana-Champaign. He received his Ph.D. from the University of Cambridge (U.K.) in 1982. Professor Goldenfeld has been an Alfred P. Sloan Foundation Fellow, a University Scholar of the University of Illinois, a recipient of the Xerox Award for research, and a recipient of the A. Nordsieck award for excellence in graduate teaching. He is a member of the Editorial Board of the International Journal of Theoretical and Applied Finance and is a Fellow of the American Physical Society. In addition to his research activities in theoretical physics, Professor Goldenfeld co-founded the high tech company, NumeriX, in 1996 to market fast numerical software products for derivative risk management.

Abstract:
"Why is Wall St. one of the biggest employers of physicists? What is the quickest way to lose a billion dollars? How might academic physicists gain experience of real world applications? And why bother? I discuss these and other questions in light of my own experience, starting a software company to market ultra-fast tools for risk management of derivative securities."