

# Guest Lecture and Information Session

## *Lecture Topic: Simulating a Random Walk in Stock Prices*

### **Lecture – Professor Ted Fee**

Understanding and modeling the processes behind stock price movements is important to a broad array of topics in finance including options pricing, portfolio risk management, and corporate risk hedging. A popular model is Geometric Brownian Motion, also referred to as a “Random Walk with Drift.” Professor Fee will discuss the fundamentals of applying this model using simulation techniques in Microsoft Excel and Crystal Ball. The lecture assumes some basic knowledge on stock markets and statistics, but no prior experience with the mathematics of the random walk.

### **Information Session – Professor Anu Varadharajan**

Following the lecture, Professor Varadharajan will lead an information session discussing the Master of Accounting and Master of Finance programs at Tulane University’s A.B. Freeman School of Business. The Freeman School was established in 1914 and is a founding member of the Association to Advance Collegiate Schools of Business (AACSB). Learn more about the Master of Accounting (MACCT) and Master of Finance (MFIN) and the Freeman experience. At Freeman, you earn more than a degree, you are prepared to go out into the world with a solid foundation for success and an ability to think and lead globally. This unique perspective, combined with Freeman’s outstanding faculty, experiential learning opportunities and powerful network, supports students throughout their careers and beyond.

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#### **Professor Ted Fee**

In his work at Tulane, Professor Ted Fee draws from his real-world experience on Wall Street and from his highly regarded body of research. Professor Fee teaches everything finance, including Financial Management, Advanced Financial Management, Cases in Finance, and his favorite, Financial Modeling.



#### **Professor Anu Varadharajan**

Anu Varadharajan joined Tulane with a rich professional background and a sharp, real-world focus. Professor Varadharajan teaches tax classes – corporate, individual and legal entities – in the graduate program. Her teaching style is hands-on and geared toward professional skills that apply to real-world situation

**Oct. 8th 2016**

**10:00am**

**SOM Building Room 302**