

Prof. Didier Sornette

Professor on the Chair of Entrepreneurial Risks at ETH Zurich

Didier Sornette is Professor on the Chair of Entrepreneurial Risks at ETH Zurich, also a professor of the Swiss Finance Institute. In 2008, he founded the Financial Crisis Observatory to diagnose and predict financial bubbles. In Dec. 2017, he co-founded SIMAG (Systematic Investment Management AG, www.simag.com), a joint venture between a spin-off of ETH Zurich and Credit Suisse Asset Management, which provides advanced, proprietary quantitative investment solutions to institutional investors globally using the latest scientific research from the fields of complex self-organising systems, machine learning and behavioral finance. In his research, Didier Sornette uses rigorous data-driven mathematical statistical analyses combined with nonlinear multi-variable dynamical models including positive and negative feedbacks to study the predictability and control of crises and extreme events in complex systems, with applications to all domains of science and practice.

Programm

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THEMA Technological Leadership and Digitalisation

REFERENT(EN) Prof. em. Dr. Roman Boutellier, Daniel Dahinden, Dr. Harald Nieder, Prof. Didier Sornette
