Second European Summer School in Financial Mathematics Paris, August 2009

The School Must Go On

(The Show Must Go On, Queen)

Math Finance - what are we studying for? Awkward silence - I guess we should ask more. On and on! Does anybody know what we are here for?

Another slide - a challenge to the mind. And then a problem of another kind. How to find Touzi who knows all about technology?

> Ma must go on! Bank must go on! Yeah! Inside my brain is aching. My attention may be fading, But my smile still stays on.

Whatever problem use BSPDEs, comparison theorem, it will be the key. On and on! Does anybody know if there is juice at four? I guess I'm learning, I must be smarter now. I'll soon be building fancy models now. Outside markets are crashing. But inside the math world, life is still beautiful.

> (The) lemma must go on! (The) proof must go on! Yeah! Ooh! Inside my brain is aching. My attention may be fading, But my smile still stays on.

It's hard to see liquidity, like the wings of butterflies. Memories of summer school will grow and never die. I was there, my friends!

> (The) school must go on! Yeah! (The) school should go on!