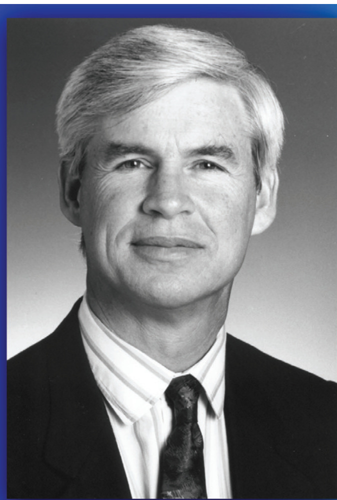

Robert F. Engle, PhD.

Nobel Laureate in Economics

Dr. Engle was awared the 2003 Bank of Sweden Prize in Economic Sciences in Memory of Alfred Nobel for “methods of analyzing economic time series with time-varying volatility (ARCH).”

Dr. Engle received his Ph. D. in Economics from Cornell University in 1966. His work is distinguished by exceptional creativity in the empirical modeling of dynamic economic and financial phenomena. He is a renowned expert in Financial Econometrics, Time Series Analysis, Volatility and Risk Management and Empirical Market Microstructure.

The University of Pittsburgh
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presents

The Inaugural Edmund R. Michalik Distinguished Lecture in the Mathematical Sciences

Robert F. Engle, PhD.
Nobel Laureate

Professor of Finance, Michael Armellino
Professorship in the Management
of Financial Services
Stern School of Business
New York University

“Global Volatility: Its Measurement, Interpretation and Causes”

Friday April 7, 4:00 p.m.
343 Alumni Hall, University of Pittsburgh

This lecture is the first in a annual series in honor of Professor Edmund R. Michalik and was established through a gift from the Michalik family.

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