

SEMINAR



Prof Gary van Vuuren
(University of the Witwatersrand)

Prof Gary van Vuuren is a quantitative analyst who earned his PhD in credit risk at North-West University. He lectures at the School of Economics and Finance at Wits.

Date:

Tuesday, 28 October 2025

Time:

13h15-14h15 SAST

Venues:

- P213, Physics Building, East Campus, WITS
- Online

Who should attend?

All are welcome!

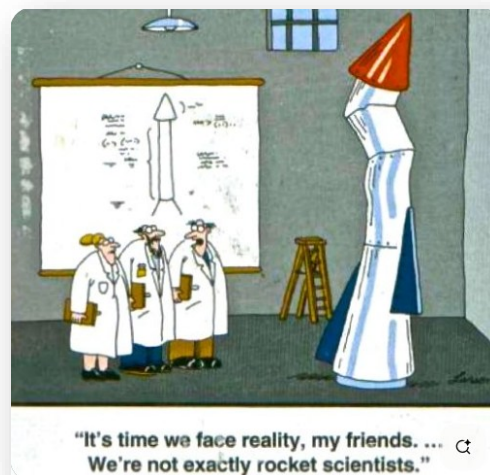
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From the Tokoloshe Tokamak to Tobin's q: A transdisciplinary Journey

ABSTRACT:

This talk traces my (at the time unconventional but now commonplace) academic journey from the cosmos to capital markets and provides the requisite information on how to do so. I studied astrophysics, astronomy, plasma and nuclear physics, but – early in my career – circumstances ejected me from that world and into quantitative finance. I retrained in commerce faculties, but that wasn't so bad: quantitative finance can be interesting and even a mediocre physicist can appear magician-like to folk who weren't trained in complex numbers and Fourier analysis. Physics (and engineering), I believe, trains one to be a problem-solver: a highly sought-after skill in the industry and indeed a cornerstone of what is now called *financial engineering*. In the spirit of full disclosure – generous compensation packages [common in finance] facilitates the betrayal of nobler pursuits.



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