

Global Technical Incerto Reading Club

Session 1 - Introduction by Nassim Taleb

2 March 2021

Agenda

- **Reading Club – Details (Ron Richman) (5 min)**
- **Talk and Discussion with Nassim Nicholas Taleb on Statistical Consequences of Fat Tails (60 min)**
- **Call for Volunteers (5 min)**

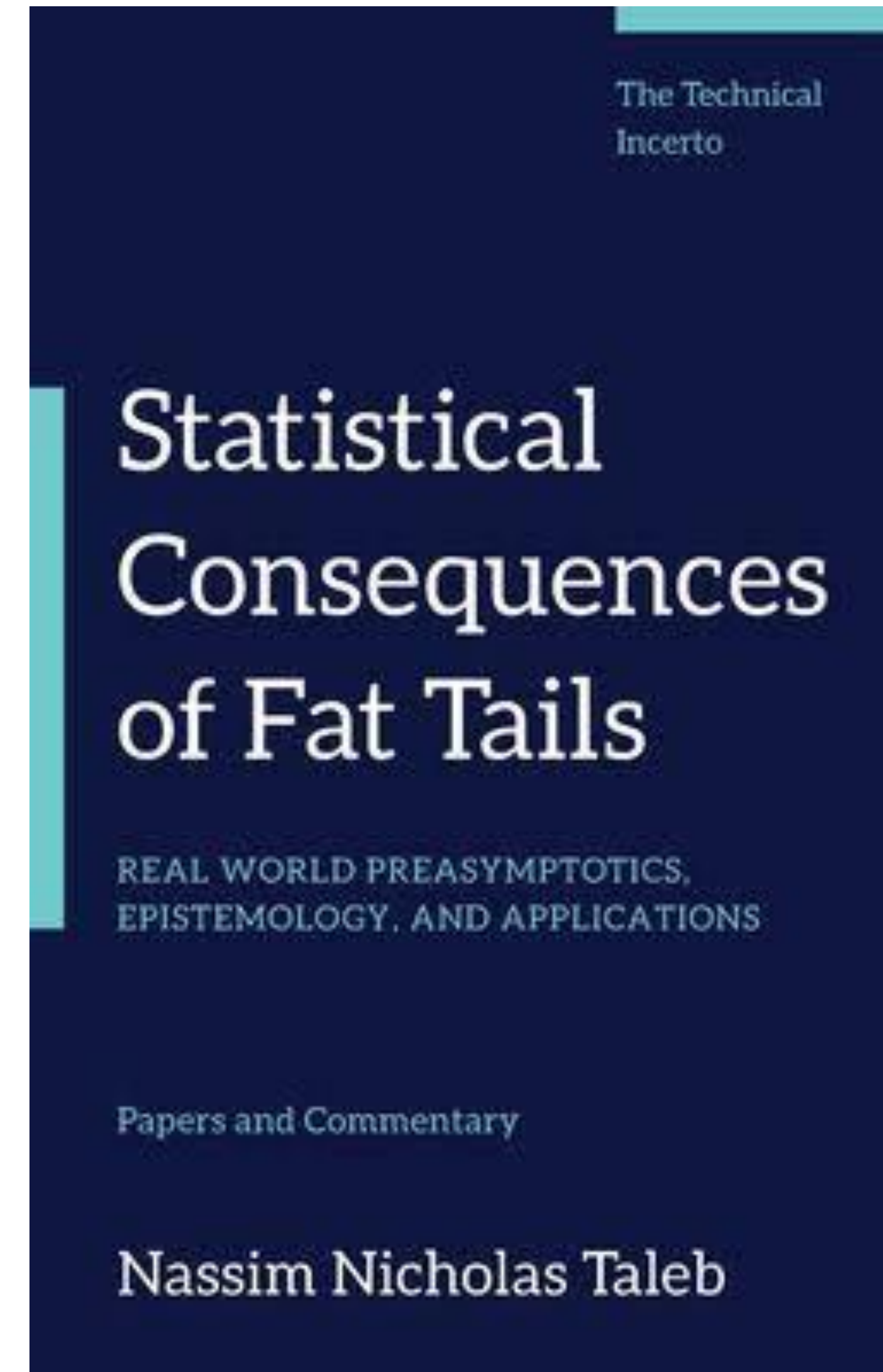
Reading Club

- Group of people interested in learning more about Nassim Taleb's risk, statistical and finance works in the Technical Incerto.
- Aim to read through the first volume of this series during 2021 and beyond
- Statistical Consequences of Fat Tails: Real World Preasymptotics, Epistemology, and Applications
- <https://arxiv.org/abs/2001.10488>
- **Aims:**

Benefit of large group reading together

Monthly presentation and discussion

Make code to reproduce/apply results freely available



Reading Club (2)

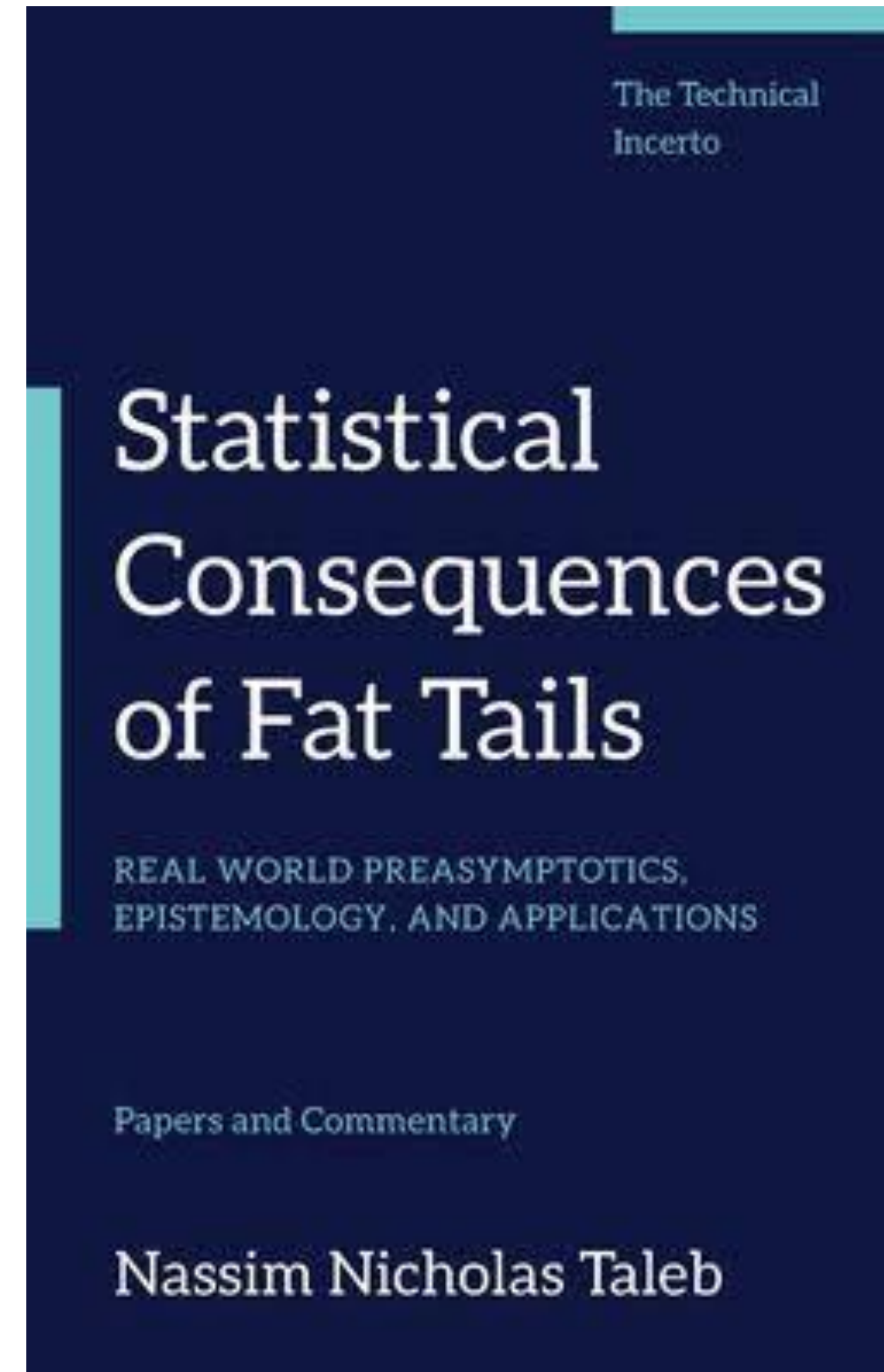
- Thank you to Jake Billings for the reading club website:

<http://www.techincertoreadingclub.com/>

- GitHub repository containing discussions and code:

<https://github.com/Technical-Incerto-Reading-Club>

- Thank you to all contributors to date



Meetup Session 2

- **To cover Chapters 4-5 in the book**

Chapter 4: Univariate fat tails, level 1, finite moments

Chapter 5: Level 2: subexponentials and power laws

- **Schedule at beginning of April**

- **Call for volunteers**

Monthly presentation – 30-45 Minutes

Discussion leader – 30 Minutes

Code backing the monthly presentation – R/Python