

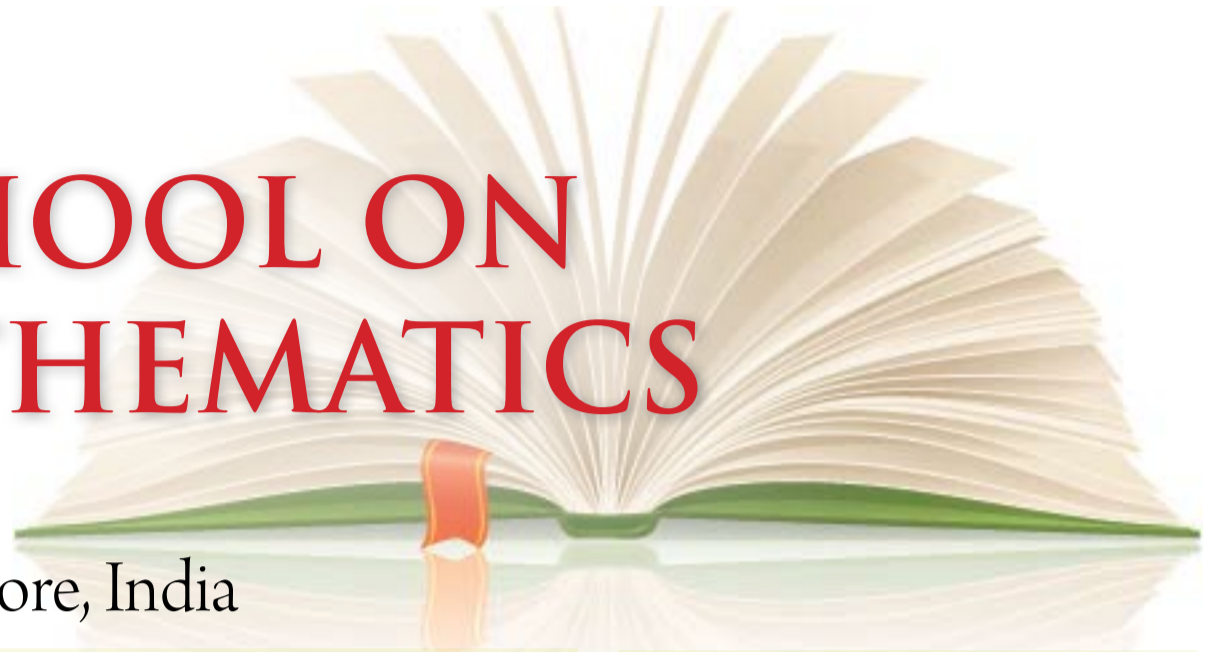


INDO-FRENCH CENTRE FOR APPLIED MATHEMATICS (IFCAM)

SUMMER SCHOOL ON APPLIED MATHEMATICS

June 29 - July 15, 2015

Indian Institute of Science, Bangalore, India



The Indo-French Centre for Applied Mathematics (IFCAM) has been jointly set up by the Indian and French Governments at the Indian Institute of Science, Bangalore as an international joint research unit (UMI). IFCAM is designed as a platform for cooperation in mathematical sciences with the primary focus being the area of applied mathematics.

As part of its activities, IFCAM will be organizing a Summer School that aims to introduce some of the modern concepts in Applied Mathematics to Indian students. The target audience for the School includes Masters and PhD students. Fourth year BTech students can also apply if they have a strong mathematical background. The details are as given below:

BASIC COURSES

Optimization with
Essential Real Analysis

Probability Theory and
Stochastic Processes

Stochastic Calculus

Markov Chains

INTERMEDIATE COURSES

Basic Stochastic Optimization

Option Pricing

Portfolio Optimization, Capital
Asset Pricing

First Order Methods for Convex
Optimization

Distributed Optimization
Methods for Learning Models

Tutorial on Kernel Methods

ADVANCED LECTURES

Stochastic Algorithms

Sequential Learning,
Estimation and Methods

Interest Rate Derivatives

SPEAKERS

Gopal Basak, ISI Kolkata

Bernard Bercu,
Bordeaux University

Chiranjib Bhattacharya, IISc

Sourangshu Bhattacharya,
IIT Kharagpur

Vivek Borkar, IITB

S. Chakrabarthy, IIT Guwahati

Mrinal Ghosh, IISc

Srikanth Iyer, IISc

Ankur Kulkarni, IITB

Suresh Kumar, IITB

Marc Lavielle, INRIA

Eric Moulines, Telecom Paris

Vishnu Narayan, IITB

Saketha Nath, IITB

Mallikarjuna Rao, IITB

Rajesh Sundaresan, IISc

ORGANIZING COMMITTEE

Chiranjib Bhattacharyya,
IISc, Bangalore

Vivek Borkar, IIT, Bombay

Francis Gamboa,
Université de Toulouse, France

Mrinal K. Ghosh, IISc, Bangalore

Govindan Rangarajan,
IISc, Bangalore

Jean-Pierre Raymond,
Université de Toulouse, France

Deadline: April 17, 2015

For online registration and other details, please visit:

<http://www.math.iisc.ernet.in/~ifcam/>

Interested candidates can register online or download and submit by either email or post to

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