IISc Mathematics Initiative

Department of Mathematics, Indian Institute of Science, Bangalore 560 012.

Workshop on Quantitative Finance from November 20 – 24, 2006

Time Table

Registration: **9.00 a.m**.   Venue: **LH I, Department of Mathematics**

	9.30 - 11.00	11.00 - 11.30	11.30 - 1.00	1.00 - 2.00	2.00 - 3.30	3.30 - 4.00	4.00 – 5.30
Nov. 20	MKG	Tea Break	RLK	Lunch Break	SKI	Tea Break	GR
Nov. 21	MKG		SKI		GR		AS
Nov. 22	MKG		SKI		GR		CM
Nov. 23	MKG		SKI		GR		SB
Nov. 24	MKG		SKI		GR		SDG

Abbreviations

MKG : M.K. Ghosh
SKI : S.K. Iyer
GR : G. Rangarajan
RLK : R.L. Karandikar
AS : Abhinanda Sarkar
CM : C. Mukhopadhyay
SB : S. Basu
SDG : S. Das Gupta

Speakers and Topics / Titles

M.K. Ghosh	:	Stochastic differential equations, solution concepts, Markov property, Ito’s formula, solutions of some SDE’s arising in finance. Option pricing, Black – Scholes Theory
S.K. Iyer	:	Credit Scoring & applications, mixture Markov models for rating migrations. KMV and credit metrics, credit portfolio view, credit risk^{+} models, Risk measures and capital allocation. Term structure of default probabilities, credit derivatives, collateralized debt obligations
G. Rangarajan	:	Linear and nonlinear time series analysis, ARCH, GARCH, EGARCH models, long memory processes, numerical solutions of SDEs.
R.L. Karandikar	:	On Merton’s paradigm for assessing credit risk via option pricing theory
A Sarkar	:	Markov chains in consumer finance
C. Mukhopadhyay	:	Effect of options introduction on the volatility of stocks in NSE.
S. Basu	:	Bonds and Options Valuation using a conditioning Factor Approach.
S. Das Gupta	:	Basics of Performance Inference in Scorecard Development