

**Short Term Workshop on
Financial Engineering**
(Especially for Research Scholars)

May 23 - 27, 2016



**Department of Mathematics
Indian Institute of Technology Delhi
Hauz Khas, New Delhi - 110016
India**

The Intent

The workshop is designed on the philosophy to facilitate exchange of ideas between the research scholars working in the domain of financial mathematics. The workshop will encourage scholars to interact with each other and gain through collaborative learning. The workshop is an attempt to make participants familiar with the state of the art, the potential research problems in the domain of financial mathematics which scholars and faculty across premier institutes in India are engaged in at present.

In parallel, the workshop also aims to build a strong foundation on topics ranging from macro-economic theories to econometric models, credit markets to trading models, stochastic modelling of risk assessment in different economic markets, relevant to the theme of the workshop, in form of invited tutorials by experts.

Themes

Actuarial models
Behavioural finance
Computational finance
Credit risk and banking
Econometric models
Financial optimization
Interest rates models
Machine learning and heuristic methods in finance
News analytics in finance

Price discovery
Risk assessment and management
Statistical methods in finance
Stochastic PDE and solution methodologies
Stochastic processes in finance
Trading strategies and models

Eligibility

Only full time research scholars working in the areas of financial mathematics, banking, and actuarial science are allowed to participate. It is mandatory for each participant of the workshop to make a 40-45 minutes talk on a specific topic from the research domain in which he/she is engaged in. The proposal of the talk along with about 300 words abstract duly forwarded by the supervisor must be email along with the complete registration form (overleaf). The statement of the proposed talk must be research oriented, it can be very specific and focussed or it can present an overview of the specific research theme, theory and techniques, but it should not be very generic or straight lifted from texts/course lectures.

The maximum number of scholars allowed to register in the workshop is **20 which includes a maximum of 12 outstation (not from NCR) scholars**; your proposed talk write-up will be instrumental in taking the final decision that lies with the faculty coordinators.

Procedure

Interested research scholars can submit the following documents by scan and email on **workshop email** latest by **Friday, April 15, 2016**.

- (i) **The complete registration form duly recommended by supervisor and forwarded by HOD;**
- (ii) **Title and 300 words abstract of the talk duly forwarded by supervisor;**
- (iii) **A brief CV clearly listing your research papers (if any) and other research activities (if any).**

Incomplete forms and forms received after the last date will not be considered. If some seats remain vacant after the last date, then these can be offered to final year MSc/MA Mathematics/Statistics/OR/Financial Studies (or related discipline) students and it will also be mandatory for them to make a 30-35 minutes research presentation on a theme of the workshop.

List of selected scholars will be displayed on workshop web page on April 22, 2016.

Fee & Travel Allowance

NO FEE will be charged and **NO TA** will be paid to any participant.

Boarding

Rooms on sharing basis at IIT Delhi hostel can be arranged, only for the outstation scholars, subject to the availability of room. You are requested to bring your own bedding.

Certificate

It will be provided to participants with minimum 80% attendance and only on giving the mandatory presentation.

Workshop Program

Tutorials by experts: 16 hours
Talks by participating scholars: 14 hours

Coordinators

Prof S. Dharmaraja and Dr Aparna Mehra
Department of Mathematics
Indian Institute of Technology Delhi
Hauz Khas, New Delhi - 110016
Tel: 11 26597104, 011 26597106

Workshop Email & Webpage

Kindly email your registration form along with relevant documents at:
swfe2016summer@gmail.com
For any query, please write at this email only.
For updates on the workshop, please visit:
web.iitd.ac.in/~dharmar/swfe2016/main.htm

Registration Form

Name: _____

Date of PhD registration: _____

PhD course work: complete pursuing

Department: _____

Institute Address: _____

Research area: _____

Email (please provide it very clearly): _____

Mobile: _____

Accommodation needed: Y N

Gender: F M

(Signature of the applicant along with date)

I certify that the scholar is/will be working in the area of

Recommended and forwarded by:

(Name and signature of the supervisor)

(Signature and seal of HOD along with date)