

**Time Table for Short Term Workshop on Financial Engineering**

**May 23-27, 2016**

**Venue of Lectures: Room number MZ-168, Committee Room, Department of Mathematics, IIT Delhi**

<b>Day 1 23/05/16</b>	<b>10:00-10:15 am Registration and briefing of workshop by HOD</b>	Scholar Presentation 10:15-11:30 am (Rahul and Manju)		Scholar Presentations 11:45– 1:00 pm (Nisha M Thomas and Noor Rizvi)	L	Prof Pami Dua, DCE, DU ECONOMETRIC 2:00-4:00 pm		Scholar Presentations 4:15– 4:50 pm (Amita Sharma)
<b>Day 2 24/05/16</b>	<b>Scholar Presentations 10:30 – 11:15 am (Anubha Goel)</b>		<b>T</b>	<b>Prof S. S. Yadav, DMS, IITD INTERNATIONAL FINANCE 11:30-1:30 pm</b>	<b>U</b>	<b>Scholar Presentations 2:30– 3:45 pm (Harshita and Arti Singh)</b>	<b>T</b>	<b>Mr. Varun Khandelwal Bullero Capitals TRADING 4:00-6:00 pm</b>
<b>Day 3 25/05/16</b>	<b>Scholar Presentations 10:15– 11:00 am (Gifty)</b>		<b>E</b>	<b>Scholar Presentations 11:30– 1:00 pm (Vipulesh and Dipankar Mondal)</b>	<b>N</b>	<b>Scholar Presentations 2:00 - 3:15 pm Puneet Pasricha &amp; Nitu Sharma</b>	<b>E</b>	<b>Prof Karmeshu SCSS, JNU STOCHASTIC PROCESS 3:30-5:00 pm</b>
<b>Day 4 26/05/16</b>	<b>Mr. Abhishek Chadha Tower Watson ACTURIAL MODELS 9:30-11:30 am</b>		<b>A</b>	<b>Scholar Presentations 11:45 – 1:00 pm (Kuldip Patel and Milan K Das)</b>	<b>C</b>	<b>Dr Chittranjan Mishra, Maths, IIT Ropar STOCHASTIC DE 2:00-4:00 pm</b>	<b>A</b>	<b>Scholar Presentations 4:15– 4:50 pm (Abhijit Ghosh)</b>
<b>Day 5 27/05/16</b>	<b>Dr Chittranjan Mishra, Maths, IIT Ropar STOCHASTIC PDE 9:30-11:00 am</b>			<b>Dr Smita Kashiramka DMS, IITD BANKING 11:15 -1:15 pm</b>	<b>H</b>	<b>Dr Siddharth Chakraborty Maths, IIT Guwahati MONTE CARLO SIMULATION 2:15-4:15 pm</b>		<b>Closing remarks by HOD, feedback, followed by TEA 4:15-4:45 pm</b>