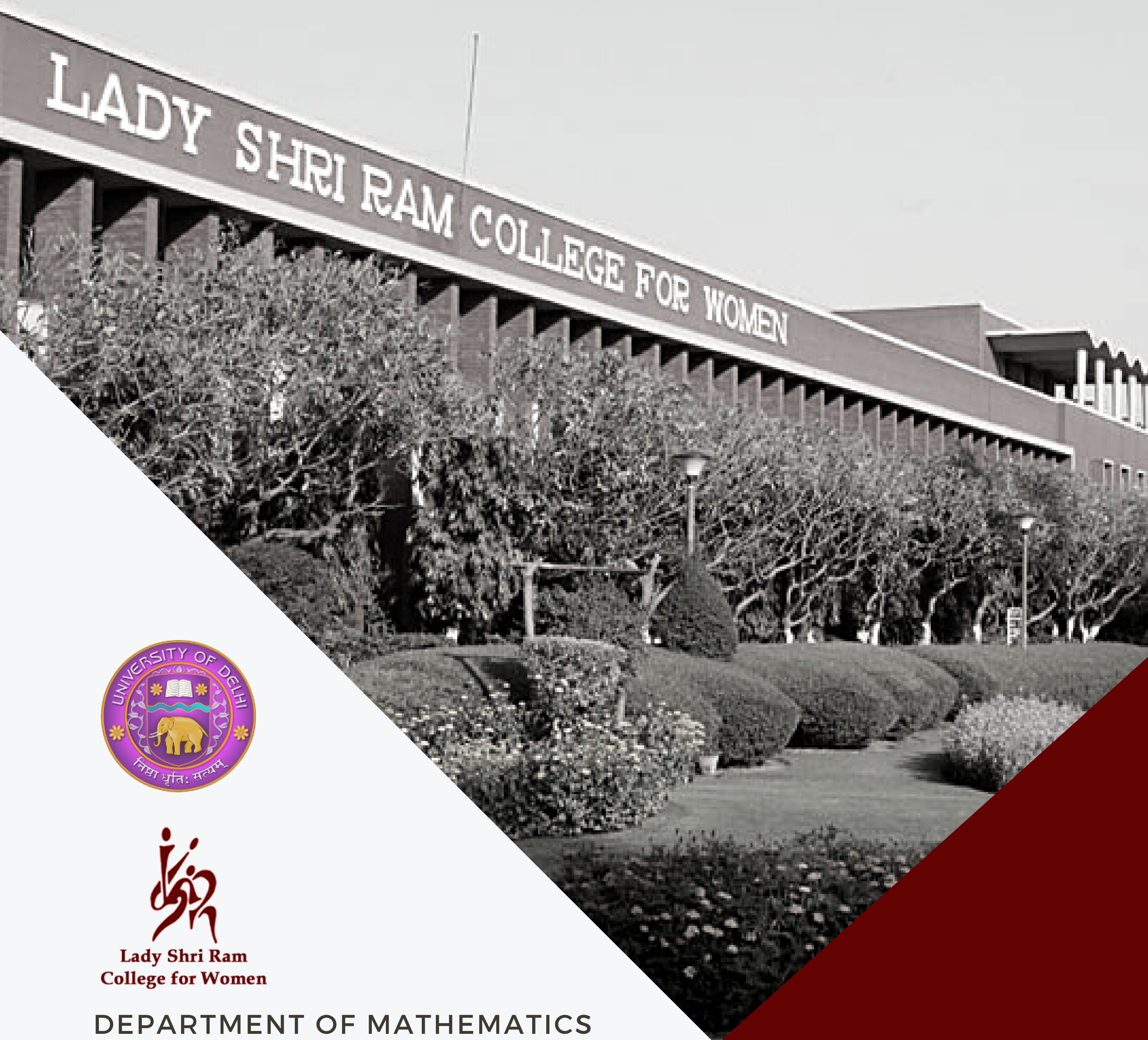

Lady Shri Ram
College for Women

DEPARTMENT OF MATHEMATICS

LADY SHRI RAM COLLEGE FOR WOMEN

UNDER THE AEGIS OF

INTERNAL QUALITY ASSURANCE CELL

presents a national webinar on

FINANCIAL MATHEMATICS: PEDAGOGY AND CAREER PERSPECTIVES

Monday, 27th July to Friday, 31st July 2020

WEBINAR DETAILS

27-31 JULY 2020

The webinar will be conducted by **Prof. Siddhartha Pratim Chakrabarty, Department of Mathematics, IIT Guwahati**, Assam. The aim of the webinar is to enhance the knowledge of fundamental of subjects, which undergraduate-faculty need to teach at their colleges, and provide a larger perspective.

Prof. Siddhartha Pratim Chakrabarty
Department of Mathematics
IIT Guwahati
Research Area: Mathematical Biology, Mathematical Finance
Educational Qualification: PhD (University of Illinois, Chicago, USA)

This national webinar is conducted in the loving memory of our beloved colleague Mrs. Uma Versha Kakar (03.12.1959-22.05.2020)

WEBINAR DETAILS

27-31 JULY 2020

OBJECTIVES OF THE WEBINAR

- Financial Mathematics is an emerging area of applied mathematics in recent years. It is an interdisciplinary study of financial market. Its knowledge is needed in various disciplines viz., commerce, economics, finance, marketing, management etc.
- The objective of any discipline is to develop skill in its students according to the market need, so that they have enough job opportunities in future. Financial Mathematics has this potential.
- Mathematical finance is a challenging and a demanding paper, popular amongst students also. Hence, there is a growing need of an hour to enhance the knowledge of our faculties in the subject, so that their skill can be used in creating new and innovative tools and systems to solve the potential problems in the increasingly intricate world of finance.
- Pursuing higher studies in financial mathematics can add up to a rewarding and lucrative career.

TOPICS TO BE COVERED

- Know the basics of financial markets and derivatives including options and futures.
- Learn about pricing and hedging of options, as well as interest rate swaps.
- Learn about no-arbitrage pricing concept and types of options.
- Learn stochastic analysis (Ito formula, Ito integration) and the Black-Scholes model.
- Understand the concepts of trading strategies and valuation of currency swaps.

MODE & TIMINGS

Google Suite | 27th-31st July

3:00 PM-5:30 PM | 5:30 PM-6:00 PM Interaction with Speaker

WEBINAR DETAILS

27-31 JULY 2020

REGISTRATION DETAILS

- Pre-registration is through Google Form (for teachers and research scholars): https://forms.gle/pK3N6Y8YJ8ZpMN6U 7
- Pre-registration is through Google Form (for LSR students): https://docs.google.com/forms/d/1xPjXwwiyziFzizeniCgBtPBpsgrkkus2dtEGM4PaKtc/edit
- There is no registration fee.
- The webinar is open for college teachers/research scholars and LSR students.
- Further details of the webinar will be communicated to selected participants.
- Registrations may close early if sufficient number of registrations are received.
- Deadline for registration: **5:00 PM, 21st July**

OTHER DETAILS

- Shortlisting the candidate will be on first come first serve basis.
- Assessment sheets will be given on each day.
- Feedback form and MCQ test are mandatory.
- Lecture notes will be E-mailed to the participants.
- E-Certificates will be given to the participants scoring minimum 60% marks in Assessment.

WEBINAR DETAILS

27-31 JULY 2020

Patron	Dr. Suman Sharma (Principal)
Convenor	Dr. Monika Singh
Advisory Committee	Dr. Jyoti Darbari Dr. Monika Singh Dr. Bhavneet Kaur Dr. Sucheta Nayak
Academic Affairs Committee	Dr. Jyoti Darbari Dr. Mahesh Kumar Mr. Kuldeep Mr.Yograj
Organizing Secretaries	Ms. Reema Agarwal Dr. Sunil Kumar Yadav

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