



INTRODUCTION

With increase in the financial market, different quantitative tools are extensively used to understand the nuances of modelling different strategies to mitigate financial risk. Knowing different quantitative techniques like stochastic calculus, robust optimization, time series analysis, etc., is essential for persons working in different areas of finance like corporate finance, investment analysis, derivative pricing. Apart from that with the use of sophisticated computational tools people have also started venturing into different un-chartered areas of finance in a very big way. Thus as a topic quantitative finance has immense potential which can accrue tremendous benefits for different organizations.

OBJECTIVE

The 7th IWQF is designed to guide the participants along the difficult terrain of Financial Mathematics to support their exploration and learning of the

various theories of quantitative and mathematical finance.

COURSE CONTENT

The workshop will explore different introductory aspects like (i) Asset Pricing Model (CAPM, APT, etc.); (ii) Derivative Pricing; (iii) Mutual Funds; (iv) Investment performance measures and Valuation; and (v) Risk Management. Emphasis will be on different quantitative and mathematical modelling techniques like, (i) Statistical estimation; (ii) Optimization; (ii) Time series analysis; (iv) Stochastic Calculus, as applicable to quantitative finance

LECTURES WILL COVER THE FOLLOWING TOPICS

- Quantitative Financial Models
- Quantitative Methods used in Finance (Probability, Statistics, Optimization, Stochastic Processes, Time Series Analysis)
- Portfolio Management, Concepts of ALM
- Simulation and Computing in Quantitative Finance
- Risk Measurement, Risk Modeling and Risk Management
- MCDM Methods and their Application in Finance
- Bond Pricing and Measures for Market Risk
- Derivative Pricing

- Investment Analysis, General Performance Measure, Mutual Funds

WHO CAN ATTEND

- Dynamic professionals from industry, working in Investment Banks, Financial Risk Management firms, Foreign Exchange department, who wish to gain extensive knowledge in fields, derivative pricing, risk management, etc.
- Academically oriented post graduate and doctoral students, business faculty members who have an aptitude and interest in Quantitative and Mathematical Finance, etc.
- People in academia and industry or anyone keen to gain knowledge in the area of Portfolio Management, Derivative Pricing, Financial Risk Management.

PREFERRED MODE OF PAYMENTS/DETAILS

- Name of Bank.: HDFC Bank, Banjara Hills, Hyderabad 500034, Telengana
- Account Number. : 05212000004843
- A/ c Holder's Name: IBS Hyderabad
- Branch Code: 521,
- RTGS/NEFT IFSC Code: HDFC0000521
- MICR Number: 500240002

IMPORTANT DATES

- Online Application: 15th October, 2015 onwards
- Application/Payment Deadline: 7th December, 2015
- Acceptance/Confirmation: 15th December, 2015
- Workshop Dates: 21th to 25st December, 2015

DETAILS OF PARTICIPANTS

Name: _____

Sex (Male/Female): _____

Position: _____

Department: _____

Institution/Organization: _____

Address: _____

E-mail _____

Mobile No.: +91- _____

Telephone No. (with STD code): _____

Educational Background (Highest)

(UG/PG/ PhD.) _____

(Others) _____

PAYMENT DETAILS

Bank Name: _____

Bank Full Address _____

Bank IFSC Code: _____

NEFT Payment ID: _____

9 Digit MICR Number _____

Amount in Rs. _____

Date of payment _____

Signature of Participant: _____

Note: Payment may also be made through A/C payee demand draft for which the participant/organization should inform the organizers before doing the same.

CONDUCTING INSTITUTES

- IBS Hyderabad, The IFHE University (Deemed-to-be), INDIA
- Institute for Development and Research in Banking Technology (IDRBT), INDIA
- Indira Gandhi Institute of Development Research (IGIDR), INDIA

- Industrial and Management Engineering (IME) Department, Indian Institute of Technology Kanpur, INDIA
- Lally School of Management, Rensselaer Polytechnic Institute, USA

ADDRESS FOR CORRESPONDENCE

IBS Hyderabad, The IFHE University, Hyderabad – 501203, Telengana State, India

Workshop Email: iwqf.ibs@gmail.com

Workshop Coordinators

Cell: +91-99512-05321 (Dr. Ajay Kumar Mishra)

+91-97057-13679 (Dr. Nemraja Jadyappa)

URL FOR THE WORKSHOP

<http://ibshyderabad.org/iwqf-2015/index.html>

Else the participants may also check the following ULRs

- <http://www.ibshyderabad.org>
- <http://www.idrbt.ac.in>
- <http://www.igidr.ac.in>
- <http://www.iitk.ac.in/ime>
- <http://lallyschool.rpi.edu>

7th INTERNATIONAL WORKSHOP ON QUANTITATIVE FINANCE

December 21st – 25th 2015

Hosted By
IBS

HYDERABAD

With Collaboration of



IGIDR



Rensselaer

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IBS Hyderabad, The IFHE University, Dontanapally, Shankarpally Road, Hyderabad – 501203, Telengana State, INDIA

Email: iwqf.2015@ibsindia.org

For full details click on following link:

<http://ibshyderabad.org/iwqf-2015/index.html>

Last date for completing online registration: December 07, 2015