

## Course Overview:

An Introduction to various concepts in finance, and related mathematics and statistics, with practical sessions and exercises

## Topics:

- Probability and statistics
- Random walk
- Brownian motion
- Introduction to workings of financial markets
- Financial time series
- Derivative pricing
- Portfolio optimization
- Risk management

## Requirements for applicants:

- Students in II, II or IV year of any UG /I year PG programme
- Mathematical background and interest in finance
- Familiarity with programming (at least one of the following:  
C++ / Python / Java / R)
- Participants are encouraged to bring their own Laptops

## Provisions for selected participants:

- Accommodation on a subsidized basis
- Stipend: ₹ 12,500/-
- Certificate of participation from CMI

## Faculty:

- Rajeeva Karandikar (CMI)
- Sourish Das (CMI)
- Rajiv Sambasivan (CMI)
- V Swaminathan (CMI)
- Ajay Shah (NIPFP)
- Susan Thomas (IGIDR)
- Abhay Bhatt (ISI, Delhi)
- Rituparna Sen (ISI, Chennai)
- Sushama Bendre (ISI, Chennai)
- Nalini Ravishankar (University of Connecticut)

# 2019 SUMMER SCHOOL ON MATHEMATICAL FINANCE



## VENUE:

Chennai Mathematical Institute (CMI)

## DATES:

May 20, 2019 to June 21, 2019

## FOR DETAILS, GO TO:

[www.cmi.ac.in/~sourish/MathFin2019/](http://www.cmi.ac.in/~sourish/MathFin2019/)

## TO APPLY ONLINE, GO TO:

[www.cmi.ac.in/~sourish/MathFin2019/Registration.html](http://www.cmi.ac.in/~sourish/MathFin2019/Registration.html)

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