

Schedule for Math Finance Workshop May 2009

	Sun 10 May 09	Mon 11 May 09	Tue 12 May 09	Wed 13 May 09	Thu 14 May 09	Fri 15 May 09
7:45-8:30	Breakfast					O
09:15-09:30	Opening Remarks					
09:30-10:25	BM - 1 Henry	Ronnie Sircar	09:30-10:25 Asim Mahmood	09:30-10:25 Srikanth Iyer	09:30-10:25 BAS	U
Break	Break	Break	Break	Break	Break	
10:45-11:40	Henry Schellhorn	Ronnie Sircar	10:45-11:40 Ankush Aggarwal	10:45-11:40 Ramprasa th	10:45-11:40 BAS	
11:45-12:40	BM Ronnie	11:45-12:40 BAS	11:45-12:40 Sandeep Juneja	11:45-12:40 BAS	11:45-12:15 BAS	T
12::40 Lunch	12::40 Lunch	12::40 Lunch	12::40 Lunch	12::40 Lunch	12::15 Lunch	I
14:45 -15:40	Sandeep	14:45 -15:40 Mrinal Ghosh	14:45 -15:40 Henry	14:45 -15:40 Sanjeevan Kapshe	14:30 -15:40 BAS	N
Break	Break	Break	Break	Break	Break	
16:00 - 17:00	Ayan B	16:00 - 17:00 BM	16:00 - 17:00 Mrinal Ghosh- BM	16:00 - 17:00 BAS	16:00 - 17:00 BAS	G
					17:00 - 17:30 Closing Remarks	

- Stochastic Volatility (SV)
- Credit Risk (CR)
- Background material (BM)
- Option Pricing (OP)
- Break Away Session (BAS)
- Commodities