



# Faculty Development Programme on Financial Statistics ( December 20-22, 2017)



Website: <http://statistics.du.ac.in> Phone: 91-11-27666671

## Overview

The Department of Statistics, University of Delhi, Delhi, is organizing a three day Faculty Development Programme on “Financial Statistics”. This programme would provide exposure to the statistical experts for stochastic concepts and constructs on financial markets. This programme endeavors to provide theoretical understanding of stochastic processes and an extensive update on statistics used in financial markets. The current programme is aimed at empowering faculty members towards strengthening their modeling and analytical skills.

## Objective

Today stochastic methods are used in almost all natural phenomena for research and scientific development. The theory of stochastic processes provides a framework for modeling the behavior of financial markets. The focus of the present faculty development programme is not on rigorous mathematics but on the study of fluctuations of financial series with the aim to empower Faculty of Statistics engaged in teaching applied financial aspects to the undergraduate students in Statistics. Elementary concepts, clear definitions and illustrative examples will be used to link stochastic mathematics with dynamic market conditions. The present endeavor will enable instructors to develop their modeling skills using stochastic and Ito calculus.

## Topics to be covered

- Introduction to Financial Markets
- Discrete Stochastic Processes
- Continuous time Processes
- Stochastic Integration
- Derivatives and Option Pricing
- Arbitrage relations and Pricing Futures
- Ito's Lemma and Black-Scholes
- Hedging and Option Pricing

## Resource Persons

- Dr. Babita Goyal, University of Delhi
- Dr. Ranjita Pandey, University of Delhi

## Registration Details

- Apply online by sending duly signed registration form without fee to [statsfdp@gmail.com](mailto:statsfdp@gmail.com) latest by December 18, 2017, 12.00 noon.
- Fees will be accepted at the time of registration
- Registration fees : Rs. 2500/-
- The selection of the participants up to a maximum of 50 will be on first come first serve basis.
- No Accommodation will be provided and No TA/DA will be paid to the participants.

## Venue

Department of Statistics, University of Delhi, Delhi-110007

## Chairperson

Prof. Poonam Singh

## Coordinator

Dr. Ranjita Pandey

## Organizing Committee

Prof. Gurprit Grover  
Prof. Ajit Chaturvedi  
Prof. Poonam Singh  
Dr. Ranjita Pandey

Registration form



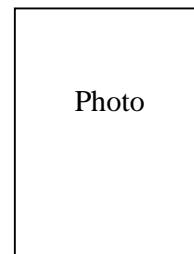
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1. Name of the participant : .....
2. Sex : (a) Male  (b) Female
3. Designation : .....
4. Qualification : NET :   
M.Phil. : Pursuing  Completed   
Ph.D. : Pursuing  Completed
5. Department : .....
6. Institute/Organization : .....
7. Address : .....  
.....
8. Mobile Number : .....
9. E-mail : .....
10. Area of Interest : .....
  
- Date : .....
- Place : .....



Signature of Participant

- Note: Apply online by sending duly signed registration form without fee to [statsfdp@gmail.com](mailto:statsfdp@gmail.com) latest by December 18, 2017, 12.00 noon.