

Python For Asset Pricing - I

Department of Mathematics,
IIT Ropar



About the workshop

Python was initially developed for scientific computing. It has quickly found favors with financial industry. Large investment banks and hedge funds are using Python as the latest platform to build their trading platforms and risk management systems. This is a flexible and robust language that can easily be incorporated into software development, mathematical studies and research. This workshop will enable the participants to work with python and to familiarize them with the knowledge of financial derivative pricing using stochastic models and Python libraries.

Who should attend?

Anyone interested in learning mathematical finance, python or both. There is no prerequisite. Students targeting financial companies for placement are specially encouraged to attend.

What will participants learn?

- Financial Instruments
- Derivative pricing using Binomial Model and CRR model
- Basics of Python and its Libraries
- How to use Python for pricing financial assets

Date: November 18, 2017

***Register Before November 15**

Duration	Content	Resource Person
9:55 AM – 10:00 AM	Introduction	HOD Mathematics
10:00 AM – 11:30 AM	Financial Instruments, Derivatives, Binomial Asset Pricing	Dr. Chittaranjan Mishra (CM)
11:30 AM – 12:00 PM	Tea Break	--
12:00 PM – 1:00 PM	CRR Model	CM
2:00 PM – 3:30 PM	Python and Its Libraries	Dr. Arun Kumar (AK)
3:30 PM – 4:00 PM	Tea Break	
4:00 PM – 5:00 PM	Binomial Asset Pricing and CRR model Using Python	AK

*Mandatory.

**Participants will be issued certificates of attendance.