

## High-End Workshop on Computational Finance (Offline Mode)

(Under the KARYASHALA Scheme - A SERB Initiative)

July 10th-16th 2022

Funded by

Science and Engineering Research Board (SERB), Department of Science and Technology,  
Government of India under Accelerate Vigyan Scheme

Organized by

School of Mathematics and Computer Science, Indian Institute of Technology Goa

### About IIT GOA

Indian Institute of Technology Goa established in 2016 as an institute of national importance. Since its inception, the institute has played a vital role in higher technological education. The institute has 6 schools and offers undergraduate (BTech), postgraduate (MTech) and PhD in various disciplines. The institute has facilities for doctoral work in all the schools.

**Workshop Objectives:** The objective of the workshop is to provide participants with a theoretical and implementational understanding of a few numerical methods such as finite difference methods, binomial/multinomial tree models, and Monte Carlo methods for pricing various types of options. Moreover, hands-on sessions will help the participants to price several single as well as multi-asset options by implementing these methods in Python/C/C++.

### Eligibility Criteria

- Open to Masters and early-stage Research Scholars from all Institutes, Colleges and Universities  
- Applicants must produce a letter of authentication from their Supervisor/Head of the Department/Head of the Institute indicating their association with the institute and **No Objection Certificate (NOC)** for allowing their student to attend workshop, if selected. It must be obtained on institute letterhead.

### Registration and Guidelines

- **No registration fees!!** Total seats are limited to 25  
- Selected participants will be given accommodation and food  
- Selected participants will be offered sleeper class train fare, both ways, from shortest journey  
- Shortlisted candidates will be contacted on or before 1st July 2022 through registered email  
- Participation certificate will be issued on successful completion

**How to Apply?** <https://forms.gle/QbMvNpRQ9TT8vSLS6> OR **Scan the QR Code ->**  
[Preference will be given to candidates with good academic record, and familiarity with measure & probability theory, differential equations, numerical analysis, and programming languages.]



### Resource Persons

- Dr. Amiya K Pani, Professor, IIT Bombay
- Dr. Mohan K Kadalbajoo, Distinguished Professor, LNMIIT Jaipur  
Formerly: Professor, IIT Kanpur
- Dr. Lok Pati Tripathi, IIT Goa
- Dr. Saumya Bajpai, IIT Goa
- Dr. Santosh K Das, IIT Goa
- Dr. Sudhakar Yogaraj, IIT Goa
- Dr. Mayank Goel, BITS Pilani Goa
- Dr. P. Danumjaya, BITS Pilani Goa

### Important Dates

Registration starts  
**June 16, 2022**  
Last Date for Application  
**June 30, 2022**  
Shortlisted candidates (Notified via email)  
**July 1, 2022**  
Workshop Dates  
**July 10-16, 2022**

### Organizing Committee

#### Patron

Prof. B K Mishra  
Director, IIT Goa

#### Event Organizer

Dr. Lok Pati Tripathi  
Assistant Professor  
Mathematics, IIT Goa  
[lokpati@iitgoa.ac.in](mailto:lokpati@iitgoa.ac.in)