

*Department of Economics, Presidency University*  
organizes

*Workshop on Financial Derivatives: Pricing, Hedging and Trading*  
3-6 February, 2018



**3<sup>rd</sup> February 2018 (Saturday)**

*Prof. Rajeeva Karandikar, Director, Chennai Mathematical Institute*

11.00 AM – 1 PM and 1.30 PM – 3.30 PM

Introduction to Options Pricing, No arbitrage Principle, Completeness of markets, pricing of American Options (in discrete as well as continuous time framework)



**5<sup>th</sup> February 2018 (Monday)**

*Prof. Sankarshan Basu, IIM Bangalore*

10.30 AM – 1.30 PM

Introduction to Derivatives- Equity, Currency and Interest Rate Derivatives: the functions and uses

2 PM – 5 PM

Hedging strategies using Derivatives: Theories and Practical Applications



**6<sup>th</sup> February 2018 (Tuesday)**

*Prof. Binay Bhushan Chakrabarti, Retired professor, IIM Calcutta*

11.00 AM– 1.30 PM and 2 PM – 5 PM

Trading with options: The Greek Letters (Theory and Practical)

*Venue*

*Department of Economics, Presidency University*

