LAHORE UNIVERSITY OF MANAGEMENT SCIENCES
CENTRE FOR ADVANCED STUDIES IN MATHEMATICS

WORKSHOP ON

FINANCIAL MATHEMATICS

(December 24-25, 2005)

TENTATIVE PROGRAMME

Venue: Sayed Saigol Auditorium

24th December, 2005 (Saturday)

Sr.	Time	Topics
1.	08:40-09:00	**Registration**
2.	09:00-10:00	**Assets in Financial Mathematics** Abdul Qayyum M. Khaliq
3.	10:00-11:00	**Black-Scholes Hedging – I** Abdul Qayyum M. Khaliq
4.	11:00-11:30	*Break*
5.	11:30-13:00	**Stochastic Portfolio Theory** **Stock Market Behavior and Diversity** Raouf Ghomrasni
6.	13:00-15:00	*Break*
7.	15:00-17:00	**Monte Carlo Method** Riaz Ahmad
8.	17:00-19:00	**Computer Lab Session for Monte Carlo Method** Riaz Ahmad

25th December, 2005 (Sunday)

9.	09:00-10:00	**Black-Scholes Hedging – II** Abdul Qayyum M. Khaliq
10.	10:00-11:00	**Numerical Methods for Complex Products** Abdul Qayyum M. Khaliq
11.	11:00-11:30	*Break*
12.	11:30-13:00	**Functionally Generated Portfolios** **Portfolios of Stock Selected by Rank** Raouf Ghomrasni
13.	13:00-15:00	*Break*
14.	15:00-17:00	**Stochastic Interest Rate Models** Riaz Ahmad

RESOURCE PERSONS:

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