

2nd Capacity Building Programme on New Mathematics for Stochastic & Risk Management Work on 30th November, 2013

Date: 30th November, 2013

Time: 8:30am to 6:00 pm

Venue: Hotel Sea Princess, Juhu Tara Road, Juhu Beach, Santacruz (West), Mumbai – 400 049.

Tel: 022-26469500, 91 22 26611111 / 6692 4455.

Program Schedule

Saturday, 30 th November 2013		
Session No.	Time	Sessions
	08:30 - 09:00	Registration
	09:00 - 09:15	Introduction
S1	09:15 - 11:00	Extreme Value Theory
	11:00 - 11:20	Networking Tea Break
S2	11:20 - 13:00	Modelling Volatility
	13:00- 14:00	Networking Lunch Break
S3	14:00 - 15:45	Correlations and Copulas
	15:45 - 16:05	Networking Tea Break
S4	16:05 - 18:00	Worked examples for Economic Capital and other uses



Mark your dates for upcoming seminar in Gurgaon

- (a) 2nd Capacity Building Seminar in Health Care Insurance on 12th December, 2013
- (b) 2nd ERM on 13th December, 2013