A report for

Workshop on R with Application to Quantitative Finance

(RAQF-2016)

(Sponsored by Department of Mathematics, BITS Pilani K K Birla Goa Campus)

The Department of Mathematics, BITS Pilani KK Birla Goa Campus organized a three-day National level workshop on "**R with Application to Quantitative Finance**" during August 26-28, 2016. Starting with the introduction to R programming, this workshop was intended to provide understanding with standard quantitative finance models, and their implementation using R, also their testing with the real market data. The following academicians and investment banking experts were the resource persons:

- Dr. Amiya Ranjan Bhowmick, ICT Mumbai (Topic: Introduction to R, Graphics using R, Programming with R and hands on assignments, 6 lectures)
- Dr. Neelesh S Upadhye, IIT Madras (Topic: Statistics of financial time series and Portfolio optimization models with lab sessions using R, 6 Lectures)
- Dr. Arun Kumar Sharma, IIM Sirmaur (Topic: Equity models, Interest models and Equity options pricing models and their implementation in R, 5 Lectures)
- Mr. Ramanuj Lal, Partner, Alternate Risk Premia Investments, Mumbai (Topic: Theory and practices in investment models and their implementation using R, 3 Lectures)

As many as 30 participants, 15 faculties and scholars from different part of India, 15 participants including BTech, MSc, research scholars and faculties from our Institute. Lecture cum lab were arranged throughout the day in Computer Center Lab and DIST-FIST scientific computing Lab. Dr. Mayank Goel and Dr. Jajati Keshari Sahoo convened the event and actively engaged helping the students during lectures and coordinating the event. Two research scholars Mr. Partha Mukesh Bhai and Mr. Pabitra Kumar Pradhan also actively volunteered and helped to conduct the event successfully.