## Instructional Workshop on Probability (May 14-27, 2009) Indian Statistical Institute, Bangalore

## **Schedule of Talks**

Date	10.00 - 11.15		11.45 – 1.00		2.15 – 3.30		4.00 – 5.15
Time							
14-5-09	BR		AB		AS		KS
(Thursday)							
15-5-09	BR	C	AB		AS	C	AB
(Friday)		O		L		O	
16-5-09	AB	F	AS	U	KS	F	AB
(Saturday)		F		N		F	
18-5-09	KS	E	AB	C	AS	E	KS
(Monday)		E		H		E	
19-5-09	KR		AS		KS		SR
(Tuesday)							
20-5-09	AS	B	MKG	В	KS	B	BR
(Wednesday)		R		R		R	
21-5-09	KR	E	MKG	E	SR	E	BR
(Thursday)		A		A		A	
22-5-09	KR	K	MKG	K	BR	K	SR
(Friday)							
25-5-09	KR		MKG		BR		SR
(Monday)							
26-5-09	KR		MKG		SR		BR
(Tuesday)		]				]	
27-5-09	KR		MKG		BR		SR
(Wednesday)							

AB - Abhay Bhatt - Martingale Theory AS - Anish Sarkar - Introduction to Ran

AS - Anish Sarkar - Introduction to Random Walk and Markov

Chain

BR - B. Rajeev - Measure Theory / Stochastic Calculus

KS - K. Suresh Kumar - Brownian Motion

KR - K. Ramamurthy - Review of Measure Theory / Infinitely

Divisible distribution

MKG - Mrinal K. Ghosh - Option Pricing

SR - S. Ramasubramanian - Some Insurance Models