

Dipayan Roy

Area: Financial Economics

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Academic Qualifications:

- B.Sc (Mathematics Hons.), St. Xavier's College, Calcutta
- M.Sc(Computational Finance), Institute of Mathematics & Applications, Bhubaneswar

Achievements:

- 1st rank in M.Sc Computational Finance at IMA, Bhubaneswar (Batch of 2010)
- Credit certificate in Mathematics from New South Wales University
- Certificate of Extraordinary talent from AITS

Areas of Interest:

- Financial Modeling
- Credit derivatives and Credit Risk Management
- Financial product Design

Conference:

- Coordinator of the 2nd National Conference on Quantitative Finance at Institute of Mathematics & Applications, Bhubaneswar from 26th February,2010 to 28th February,2010
- Coordinator of Conference on Excellence in Research and Education at Indian Institute of Management, Indore from 16th May, 2011 to 19th May, 2011

Working Papers:

Electricity Pricing Model: Evidences from the PJM Market