

Sardar Patel University
Vallabh Vidyanagar - 388120

Final Report of the work done on the Interdisciplinary Research Project
(Report to be submitted by 15/04/2013)

1. University Reference No. CS-1/Interdisciplinary/DST purse 273

2. Period of report: from 06/06/2012 to 04/04/2013

3. Title of research project An Investigation into some mathematical aspects in
Financial Derivatives

4. (a) Name of the Principal Investigator Prof. H. V. Dedania

(b) Deptt. where work has progressed

Department of Mathematics, SPU

5. Effective date of starting of the project 06/06/2012

6. Grant approved and expenditure incurred during the period of the report:

a. Total amount approved Rs. 1,00,000=00

b. Total expenditure Rs. NIL

C. Report of the work done: (Please attach five pages in a separate sheets)

i. Brief objective of the project _____

ii. Work done so far and results achieved (in the following format)

a) Definition of problem handled

b) Methodology adapted

c) Detailed work (including prominent figures/data)

d) Results and Conclusion

e) Details of publications (including conference presentation)

iii. Has the progress been according to original plan of work and towards achieving the objective. If not, state reasons. YES

