

**London Graduate School in Mathematical Finance**  
**[www.londonmathfinance.org.uk](http://www.londonmathfinance.org.uk)**

The London Graduate School in Mathematical Finance is an initiative of the mathematical finance groups at Birkbeck College, Imperial College, King's College and the London School of Economics. This is its first year of operation. Its purpose is to offer a programme of courses, primarily aimed at first-year PhD students, and to organise PhD seminars. Full details are given on the website. The lectures are available to all PhD students in the constituent groups. If in doubt, contact your local coordinator.

**Reception: (to be arranged by Helyette Geman) Wednesday 15 October 2009, 18:00**

Welcome reception at Birkbeck College for all participants in the programme. The reception will be held in the Seminar room, Room745 (top floor) of Birkbeck's main building in Malet Street, which is located behind the British Museum, next to the University of London Senate House. Maps can be found on

<http://www.bbk.ac.uk/bbk/maps.html>

Nearest tube stations are Russell Square and Goodge Street.

**Autumn 2008**

**Course MF1 Information and Finance – From Market Filtration to Derivatives Pricing**

Lecturer: Dr Dorje Brody, Imperial College

Time: 18:00 – 21:00 Mondays

*First meeting is on Monday 13 October 2008*

Place: Imperial College, Room 139, Huxley Building  
180 Queen's Gate, London SW7 2AZ

(The entrance is directly on the street at 180 Queen's Gate. Nearest tube is Gloucester Road, campus maps are on the College website [www.imperial.ac.uk](http://www.imperial.ac.uk))

**Course MF2 Computational Finance**

Lecturer: Professor William Shaw, King's College

Time: 15:00 – 17:00 Tuesdays

*First meeting is on Tuesday 14 October 2008*

Place: Room 22DB, The Strand Building, Strand London WC2R 2LS

Details of the course is on the website:

[www.mth.kcl.ac.uk/~shaww/web\\_page/lgs/](http://www.mth.kcl.ac.uk/~shaww/web_page/lgs/)

**Registration**

To participate in these courses, you should register with your local coordinator, i.e.

Birkbeck: Professor Helyette Geman (Econ. Maths and Statistics)  
Telephone: 0207 631 6487, email: [h.geman@bbk.ac.uk](mailto:h.geman@bbk.ac.uk)

Imperial: Dr Dorje Brody (Maths) [contact: Doris Abeysekera, telephone: 0207 594 8547, email: [d.abeysekera@imperial.ac.uk](mailto:d.abeysekera@imperial.ac.uk)]

King's: Professor William Shaw (Maths)  
telephone: 0207 848 1110, email: [William.shaw@kcl.ac.uk](mailto:William.shaw@kcl.ac.uk)

LSE: Professor Michails Zervos (Maths)  
telephone: 0207 852 3751, email: [M.Zervos@lse.ac.uk](mailto:M.Zervos@lse.ac.uk)  
Dr Pauline Barrieu (Statistics), email: [P.M.Barrieu@lse.ac.uk](mailto:P.M.Barrieu@lse.ac.uk)

Please register by Thursday 01 October 2009 at latest. The coordinators will assemble a global list of participants. You must provide an email address so that we can construct a mailing list that lecturers can use for course announcements

## Spring 2009

### **Course MF3 Measure Changes and Time Changes, with Pricing Applications**

Lecturer: Professor Helyette Geman, Birkbeck College  
Time: 18:00 – 21:00 Wednesdays  
*First meeting* Friday 09 January 2009  
Place: Room 747 (7<sup>th</sup> Floor)  
30 Malet Street

Birkbeck's main building is in Malet Street, which is located behind the British Museum, next to the University of London Senate House.

Maps can be found on <http://www.bbk.ac.uk/bbk/maps.html>. Nearest tube stations are Russell Square and Goodge Street.

### **Course MF4 Portfolio Optimization**

Lecturer: Professor Mihail Zervos (London School of Economics)  
Time: 18:00 – 21:00 Mondays  
*First meeting week to be arranged*  
Place: Room Z232, St Philips Building  
LSE  
Houghton Street  
London WC2A 2AE

The nearest tube stations are Holborn or Temple, campus maps are on the LSE website [www.lse.ac.uk/resources/mapsAndDirections/findingYourWayAroundLSE.htm](http://www.lse.ac.uk/resources/mapsAndDirections/findingYourWayAroundLSE.htm)

### **Course MF5 Advanced Term Structure Modelling**

Lecturer: Dr Markus Leippold, Imperial College  
Time: 18:00 – 21:00 Wednesdays  
*First meeting to be arranged*  
Place: Lecture Theatre 2 Tanaka Business School  
Exhibition Road  
London SW7 2AZ  
Nearest tube station is South Kensington

Details of the course are on the website:  
[www3.imperial.ac.uk/people/m.leippold/teaching](http://www3.imperial.ac.uk/people/m.leippold/teaching)