

London Graduate School in Mathematical Finance 2009-2010

www.londonmathfinance.org.uk

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

Reception: Wednesday 14 October 2009, 18:45

There will be a welcoming reception at Imperial College for all participants in the program on Wednesday 14 October at 18.45, following the mathematical finance seminar 17.30 – 18.30 by Professor D. Lamberton. The reception will be held in the Mathematics Common Room, room 549, level 5, Huxley Building, 180 Queen's Gate. The nearest tube stops are South Kensington Station and Gloucester Road Station. Campus maps can be found at www.imperial.ac.uk.

Autumn 2009 Courses

MF1 Information and Finance: From Market Filtration to Derivatives Pricing

Lecturer: Dr Dorje C Brody, Imperial College

Time: 18:00 – 21:00 Mondays

First meeting: Monday 12 October 2009

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; alternatively, search for the postcode SW7 2RH in www.streetmap.co.uk

MF2 Computational Finance

Lecturer: Professor William T Shaw, King's College

Time: 15:00 – 17:00 Tuesdays

First meeting: Tuesday 13 October 2009

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

Details of the course can be found at:

www.mth.kcl.ac.uk/~shaww/web_page/lgs/

Registration

To participate in these courses, you should register with your local coordinator:

Birkbeck: Professor Helyette Geman (Economics, Mathematics and Statistics)
Telephone: 0207 631 6487, email: h.geman@bbk.ac.uk

Imperial: Dr Dorje C Brody (Mathematics) Contact: Doris Abeysekera, tel: 0207 594 8547, email: d.abeysekera@imperial.ac.uk

King's: Professor William T Shaw (Mathematics)
tel: 0207 848 1110, email: William.shaw@kcl.ac.uk

LSE: Professor Mihail Zervos (Mathematics)
tel: 0207 852 3751, email: M.Zervos@lse.ac.uk
Dr Pauline Barrieu (Statistics), email: P.M.Barrieu@lse.ac.uk

Please register by Monday 5 October 2009 at latest. The coordinators will assemble a global list of participants. An email address for each PhD student should be provided so that we can construct a mailing list for seminar and course announcements. Course outlines will be provided.

Spring 2010 Courses

MF3 Measure Changes and Time Changes, with Pricing Applications

Lecturer: Professor Helyette Geman, Birkbeck College

Time: 18:00 – 21:00 Wednesdays

First meeting: Wednesday 13 January 2010

Place: Room 747, Floor 7, 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 at <http://www.bbk.ac.uk/bbk/maps.html>. Nearest tube stations are Russell Square and Goodge Street.

MF4 Portfolio Optimization

Lecturer: Professor Mihail Zervos, London School of Economics

Time: 18:00 – 21:00 Mondays

First meeting: Monday 11 January 2010

Place: Room H216, LSE, Houghton Street, London WC2A 2AE

The nearest tube stations are Holborn and Temple. Campus maps are on the LSE website: www.lse.ac.uk/resources/mapsAndDirections/findingYourWayAroundLSE.htm

MF5 Diffusion Processes and their Stochastic Logarithms

Lecturer: Dr Aleksandar Mijatovic, Imperial College

Time: 18:00 – 21:00 Thursdays

First meeting: Thursday 14 January 2009

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; alternatively, search for the postcode SW7 2RH in www.streetmap.co.uk

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