London Graduate School in Mathematical Finance 2010-2011

www.londonmathfinance.org.uk

The London Graduate School in Mathematical Finance, now in its fifth 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 programme 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 13 October 2010, 18:45**
There will be a welcoming reception at Imperial College for all participants in the programme on Wednesday 13 October at 18:45, following the mathematical finance seminar 17:30 – 18:30 by Lane Hughston (Imperial). The reception will be held in the Mathematics Common Room, room 549, level 5, Huxley Building, 180 Queen's Gate, SW7 2RH. The nearest tube stops are South Kensington Station and Gloucester Road Station. Campus maps can be found at www.imperial.ac.uk.

Autumn 2010 Courses

MF1 Pricing kernel approach to finance

> Lecturer: Dr Dorje C Brody, Imperial College
> Time: 18:00 – 21:00 Mondays
> First meeting: Monday 11 October 2010
>
> Place: Imperial College, Room 139, Huxley Building
> 180 Queen's Gate, London SW7 2RH
> 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
>   <u>First meeting: Tuesday 12 October 2010</u>
>
>   Place: Room K4.33, 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 1119, email: profwilliamshaw1@Mac.com

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 Wednesday 6 October 2010 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 2011 Courses

MF3 Measure changes and time changes, with pricing applications

Lecturer: Professor Helyette Geman, Birkbeck College
Time: 14:30 – to be confirmed Thursdays
First meeting: Thursday 6 January 2011

Place: Room to be confirmed, 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 10 January 2011

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

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This version: 24 September 2010