

**ABDUS SALAM SCHOOL OF MATHEMATICAL SCIENCES (ASSMS)
AND
NATIONAL CENTER FOR MATHEMATICS (NCM)**

invites you to attend the

Financial Mathematics Colloquium

(Every Friday)

Leader:

Dr. M. Shashiashvili

PROGRAM

TIME: 11: 00 AM – 12:00 Noon

DATE	SPEAKER	TITLE
October 31, 2008	M. Shoaib Saleem	Local time and the Tanaka formula for Brownian local time
November 7, 2008	Nasir Rehman	Continuity estimates with respect to volatility for the American Foreign exchange option
November 14, 2008	Dr. Malkhaz Shashiashvili	The Snell envelopes and their properties
November 21, 2008	Sultan Hussain	Discrete Time Hedging of the American Options
November 28, 2008	Naveed Ahmad	The Girsanov Theorem

VENUE:

**ABDUS SALAM SCHOOL OF MATHEMATICAL SCIENCES
35 C/II, M. M. Alam Road, Gulberg III, Lahore.
Phone: 042 – 9263018, Fax: 042 – 9263020**