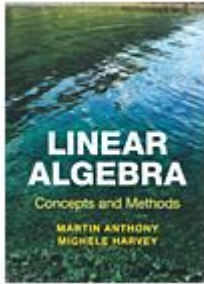




## News Archive

### September 2011 – August 2012

#### 2012: Review of Linear Algebra by Martin Anthony and Michele Harvey



Martin Anthony and Michele Harvey's recent book, *Linear Algebra: Concepts and Methods*, has been warmly reviewed by the Mathematical Association of America. The reviewer suggests that the book, "covers the subject more thoroughly than its competitors do." He goes on to say that, "Much more so than the other books I've seen lately, this book succeeds in presenting the subject properly to fellow travellers (e.g. economists!) to the extent this is reasonable, and doesn't skimp on actual mathematics" and that it has "a wealth of illustrations and discussions leading the reader to progressively improved perceptions about the subject and increased facility with the requisite

manipulations and computations."

#### 2012: New Real Analysis Course on the Summer School Programme

Dr Eleni Katirtzoglou from the Department of Mathematics has designed a new course in Real Analysis for the LSE Summer School's Methods programme.

#### 2012: Haya Freedman Prize 2011/12

Congratulations to Samuel Clowes Huneke - winner of the Haya Freedman Prize for "Best Dissertation" 2011/12.

#### August 2012: Prof Steve Alpern's Visiting Professor appointment

We are very happy to welcome Prof Steve Alpern back to the Department as a Visiting Professor. Having been a long-standing member of the Department of Mathematics, this approval means Steve will continue to contribute to on-going research projects here at LSE, both within our own Department and the Management Department and be a regular participant in and contributor to our Seminar on Discrete Mathematics and Game Theory.

#### July 2012: 4th Congress of the Game Theory Society - GAMES 2012

This event, held July 22-26, 2012 in Istanbul, was attended by over 800 international participants. Prof Bernhard von Stengel from the LSE Department of Mathematics chaired one of the main plenary events of this congress, a 90-minute Nobel panel of discussions with Nobel Laureates in Economics Eric Maskin, John Nash, Reinhard Selten, and Roger Myerson. He also gave a presentation at the Istanbul Stock Exchange, a main local sponsor of the congress, alongside Eric Maskin and Roger Myerson. This presentation is an accessible introduction to game theory in the context of telecommunications markets. Prof Bernhard von Stengel is the Vice President for Communications of the Game Theory Society and responsible for their website.

## **October 2012: London Mathematical Finance Seminar Series gets under way**

This new initiative is a joint seminar series organised by a partnership of the mathematical finance groups of several London-based universities. The seminar series aims to bring the mathematical finance community in London closer together and provides a platform where both academics and practitioners are invited to discuss recent advances in the field. All are welcome to attend.

## **2012: New advanced undergraduate course: MA318 History of Mathematics in Finance and Economics**

We're pleased to announce a new undergraduate Mathematics half unit course entitled History of Mathematics in Finance and Economics, starting in 2012-13.

## **2012: Congratulations to our teaching prize winners.**

Our congratulations go to Mr Ahmad Abu-Khazneh, Dr Ioannis Kouletsis, and Dr Georgios Zouros on winning three of the School's Graduate and Guest Teacher prizes 2012. These are awarded annually by LSE's Teaching and Learning Centre based on a number of factors, including the termly surveys of students' opinions of class teaching. Each of the three achieved excellent scores and received great student feedback.

We would like to thank all our class teachers for their excellent work over the last year.

## **2012: Congratulations to Cyril Offord Prizewinner for 2012**

Congratulations to Joshua Bernstein, winner of the Cyril Offord Prize for outstanding performance in mathematics for 2011/12.

## **2012: Advent Software Scholarship 2012/13**

Congratulations to Sagnik Roy, MSc Applicable Mathematics - Sagnik is this year's recipient of the Advent Software Scholarship.

## **September 2012: Welcome to new colleagues**

The Maths Department is delighted to welcome several new colleagues. Dr Marie Frentz joined us at the beginning of August as Research Officer working with Dr Amol Sasane. And in September we were joined by a new lecturer, Dr Ron Peretz, and a new Course Tutor, Dr Ioannis Kouletsis. Welcome to all of them.

## **July 2012: Mini-Conference on Infinite Combinatorics**

This Mini-Conference in Infinite Combinatorics was aimed at bringing together mathematicians researching in fields where a common underpinning may be seen to be a theorem of Stainhaus. The event was well-supported, with speakers including N.H. Bingham, I. Leader, A. Ostaszewski, S. Solecki and D. Strauss.

## **July 2012: Mathematics Goes Green To Win Gold**

The Department of Mathematics has achieved a Gold Award in the national Green Impact project in 2012 - for its contribution to 'greening' LSE. Congratulations to the department's Green Impact team: David Scott, Jackie Everid, Tugkan Batu and Mathieu Dubois for all their efforts.

## July: 2012: Welcome to Rebecca Lumb



The department is delighted to welcome our new Research Administrator, Rebecca Lumb, who started on 2nd July. Rebecca joins us from Cardiff University's Child Protection and Systematic Review Group.

## 2012: Green Impact and Sustainability Event

On Thursday 7th June, the department held a fun Green Impact and Sustainability event, which also show-cased some very tasty organic and/or local food.



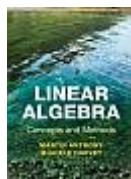
## 2012: [Options Information for 1st and 2nd year Undergraduates](#)

Detailed information to help you choose your courses for next year is now available on our website, for any of you that missed the Lent Term Options Meeting.

## May 2012: A packed New Theatre at the Colloquium in Combinatorics held on 17th May at LSE



## **2012: New book by Martin Anthony and Michele Harvey**



Martin and Michele, both from the Department of Mathematics, have written a new book entitled 'Linear Algebra: Concepts and Methods'. As the publisher's website explains, "Any student of linear algebra will welcome this textbook, which provides a thorough treatment of this key topic. Blending practice and theory, the book enables the reader to learn and comprehend the standard methods, with an emphasis on understanding how they actually work...."

## **2012: Congratulations to Hessah, Julian and Polly**

Hessah Al-Motairi, Polly Lon and Julian Merschen have all been awarded their PhDs in Mathematics in the last month or so. For details of their thesis titles, supervisors, and the evergrowing list of PhD alumni of the department, have a look at our PhD 'Roll of Honour'. Congratulations Dr Al-Motairi, Dr Lon and Dr Merschen!

## **2012: The Beauty of Mathematics - Martin Anthony**

Professor Martin Anthony helps to raise the profile of mathematics at LSE (and in Social Science) by writing in the Summer 2011 edition of LSE's alumni magazine Connect on the subject of 'The Beauty of Mathematics'.

**May 2012: Search and Rendezvous Workshop** (in Lorentz, Netherlands, part organised by Steve Alpern, LSE Mathematics) - 1-4 May 2012

## **January 2012: Welcome to Peter Allen and Julia Böttcher**

The Mathematics Department is delighted to welcome two new lecturers, both starting in January 2012. Dr Peter Allen and Dr Julia Böttcher both come to us from the University of Sao Paulo in Brazil.

## **2011: Haya Freedman Prize 2010/11**

Congratulations to Robert John Arculus - winner of the Haya Freedman Prize for "Best Dissertation" 2010/11.

## **November 2011: Mathematics Public Lecture: "Pricing the Future" by George Szpiro**

"Financial options have been used for centuries, but only with the Black-Scholes formula were they given a mathematically precise value. The story of finance, physics, and the 300-year journey to the Black-Scholes equation is one of genius and discovery, with some dramatic personal twists.

Dr George Szpiro is a journalist for the Neue Zürcher Zeitung and a highly-regarded popular science author who will present some of his recent writing on the history of financial mathematics. His new book "Pricing the Future" will appear on 29 November 2011."

## **November 2011: Public lecture and Alumni Reception**

On the evening of 22nd November 2011, the LSE Mathematics Department hosted a Public Lecture followed by a reception for our former students.

To begin the evening, journalist Dr George Szpiro, who writes for the Neue Zuercher Zeitung and is a popular science author for mathematics, read from his new book "Pricing the Future". The event was open to the public, and more than 100 people attended the talk, which was lively and followed with great interest. "Pricing the Future" is his fifth book, and will appear in January 2012 in the UK.

Following the George Szpiro public lecture, the Alumni reception on the 8th floor of LSE's New Academic Building saw more than 40 alumni gather, with graduates from a number of different years and different degrees: the BSc in Mathematics and Economics, the MSc in Applicable Mathematics, the MSc in Financial Mathematics and from our PhD programme.

Both Professor Steve Alpern, and current Head of Department Professor Jan van den Heuvel, spoke briefly at the event.

Dr Pavel Gapeev, one of the event organisers, said, "it was very nice to see so many of our former tutees and advisees and to talk to them about their current work as well as about their student time at LSE. Building on the success of this event, we intend to continue organising other informal meetings with former students in the future. We are keen to keep in touch with our alumni."

The full details of the events are below:

**6:30pm** - Guest Lecture "Pricing the Future" in New Theatre, EAS.E171

**8:00pm** - Reception on 8th floor of New Academic Building, NAB

The LSE Mathematics Department is organising an Alumni Event on Tuesday 22 November 2011 at the LSE and you are all warmly invited to join us. It will give you the opportunity to meet up with old friends, fellow former students, alumni from other years, and, of course, your lecturers.

There will be a reception at 8:00pm, for the Mathematics Alumni, on the 8th floor of the New Academic Building, NAB.

As a special event BEFORE the reception, we have organized a free public lecture from 6:30-7:30pm, New Theatre, EAS 171 by:

**George Szpiro on "Pricing the future":**

"Financial options have been used for centuries, but only with the Black-Scholes formula were they given a mathematically precise value. The story of finance, physics, and the 300-year journey to the Black-Scholes equation is one of genius and discovery, with some dramatic personal twists.

Dr George Szpiro is a journalist for the Neue Zuercher Zeitung and a highly-regarded popular science author, and will present some of his recent writing on the history of financial mathematics. His new book "Pricing the Future" will appear on 29 November 2011."

Organisers: Bernhard von Stengel, Steve Alpern and Pavel Gapeev

## October 2011: Graduate/Alumni Careers Panel

On the 12th October, 80 students from across the Mathematics Department attended an alumni panel and networking lunch with representatives from more than 10 different companies and businesses to discuss the question, 'What can you do with an LSE Mathematics Degree?'



Those present heard from LSE Mathematics alumni working at organisations including Accenture, Maquarie Capital, Credit Suisse, Goldman Sachs, Deloitte, Teach First, Citi and RBS. There were also representatives from the following organisations attending the lunch and networking: Morgan Stanley, HSBC, BNP Paribas, Ernst and Young & Deutsche Bank.

The event was a big success, and rewarding for all involved. Below you will find more details of the alumni speakers who attended the event:

### *Speaker Biographies*

**Dr Raminder Ruprai: Deloitte / Consultant: ERS Security Practice / Information & Technology Risk**  
Studied PhD in Mathematics & Cryptography (2010) at RHUL; PG Cert. in Higher Education (2009), MSc Applicable Mathematics (2006), BSc Mathematics & Economics (2005) at LSE

Through studying the BSc in Mathematics and Economics I became interested in the area of Information Security and in particular the field of Cryptography. To pursue this I decided to take the MSc in Applicable Mathematics to build upon my Mathematics foundation. Following this I went to Royal Holloway (the centre of Information Security in the UK) to study a PhD in Mathematics and Cryptography.

Information Security is a growing field and following completion of my thesis I worked as an Information Security Consultant at Detica and then in Deloitte's Security Practice. I have worked on a number of interesting projects for clients in different industries.

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**Lauryn Cunningham: Macquarie Capital / Analyst, Infrastructure Team**

Studied Mathematics & Economics at LSE (2010)

Lauryn read Mathematics and Economics at LSE, and graduated with a First Class Honours in 2010. Having completed the LSE City Fast Track at the end of her first year, she successfully secured an internship with Macquarie in 2009 which led onto the offer of a place on Macquarie's 2010 Graduate Programme. She joined the Infrastructure Team with Macquarie Capital, and is currently an Analyst, working on a variety of M&A deals. She chose to go into Investment Banking because of her desire to work in a fast-paced environment that combined analytical work with the requirement for close working relationships with clients and colleagues.

Her mathematical background has helped her in a number of ways. In particular, the logical manner in which problem solving is approached in theoretical and applicable mathematics has given her a solid grounding for every-day problem solving and also financial modelling. Additionally, the economics learnt on her degree has provided her with a good grounding for making sound macro assumptions in valuation and modelling work.

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**Ahmad Khokher: Teach First & CMS Cameron McKenna / Trainee**

Studied Business & Economics at LSE (2006)

Whilst studying at LSE, I chaired the debate society and enjoyed volunteering at local comprehensive schools. I was initially really interested in a career in Banking. However; when I heard about Teach First it seemed like the natural option for me. I was attracted by the direct responsibility, hands on experience and chance to make a difference.

I worked as a Maths teacher in Highbury Grove school for two years – it was hugely challenging but also very rewarding. Teach First then helped me to gain 3 internships over my Summer holidays – they have numerous links with companies within the FTSE 100 who really value the transferrable skills that you build up on the programme. For example some companies (e.g. Goldman Sachs, PWC and Accenture) will give you a final round interview if you have completed the scheme. I enjoyed working at CMS Cameron McKenna and am now one year into my training contract having worked with corporate finance in London and the M&A team in Bucharest. I am currently sitting with the international private equity team.

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**Paul Wheeler: Credit Suisse / Quantitative Strategies**

Studied Mathematics at University of Warwick (2002)

When I graduated from Warwick University with an MMath degree in 2002 the city was suffering from the burst of the dot com bubble. Jobs were few and far between and it was difficult to stand out from all the other graduates. In order to get ahead of the rest I decided to do a PhD in mathematics. Fortunately I finished and got a job as a Quantitative Analyst at Citi just before the current crisis. Having moved firm once in the meantime, I am now at Credit Suisse working as a Quantitative Analyst for credit products.

Outside of work, I played water polo at university and enjoy target rifle shooting with my school old boys team.

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**Lilian Shen: Capco UK London / Senior Consultant: Capital Markets**

Studied MSc Operational Research (2004) and BSc Mathematics & Economics (2003) at LSE;  
Member of Investment Management Association; PRINCE2 Certified Practitioner

Studying for a MSc & BSc at LSE allowed me to fully explore how mathematical & statistical theories were applied into various industries, it also met a personal goal of mine. The post-graduate dissertation included a 3 month consulting project which gave me my first taste of consulting.

When I started looking for a job, I applied to FS, logistics and government vacancies. I decided to join UBS Operations and completed their 18 month graduate programme as a supervisor in their control function. 12 months on, I moved into Data Services to look after Client Data. 21 months ago, I joined the RBS Asset Protection Scheme to look after the data quality of finance, risk and business data submitted to the HMT. 4 months ago, I joined Capco London as a career move, looking for structured and professional guidance on becoming a more successful PM in servicing the FS industry.

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**Caroline-Laure Negre: Goldman Sachs**

Studied BSc Mathematics & Economics at LSE (2002). Having completed an internship at Goldman Sachs Caroline went on to a full-time position in a different team and has worked at Goldman Sachs ever since.

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**Joseph Abraham**

Studied MSc in Financial Mathematics at LSE (2011)

Joseph recently graduated from the School with an MSc in Financial Mathematics this summer. He completed his undergraduate degree in Mathematics at St Stephen's College, Delhi and interned with Barclays Capital in their Prime Services Risk (Fixed Income) division. He will be joining them full-time in January 2012.