



## RESEARCH SEMINAR SERIES

Available via Access Grid

[https://www.sharcnet.ca/Documents/Research\\_Seminars.pdf](https://www.sharcnet.ca/Documents/Research_Seminars.pdf)

SHARCNET's Research Seminar Series, showcasing the research produced by members of SHARCNET's user community, begins January 2007 at several of our SHARCNET sites.

Seminars are available via Access Grid.

Please visit <http://www.sharcnet.ca/Facilities/accessgrid.php> for information on your site's AG facilities.

### **Purpose:**

The purpose of these seminars is to provide an opportunity for scientists and students at affiliated institutes to learn from each other and share their experience using High Performance Computing in their research.

### **Schedule:**

The 3rd Monday of each month at 1:00pm

First Seminar: January 15th, 2007 13:30-14:30.

Title: Applications of parallel computing in mathematical finance.

Speaker: Han Meng, Schulich School of Business, York University

Abstract: This talk will introduce different parallel methods for options pricing using MPI followed by a discussion of performance issues. No prior knowledge of High Performance Computing is assumed.

Researchers interested in contributing talks are encouraged to contact Dr. Dan Beamish, [beamish@yorku.ca](mailto:beamish@yorku.ca)

Please watch the events section on our website <https://www.sharcnet.ca/Events/> for additional information.

Registration is not required for these seminars.