

During his stay at the [School of Mathematics](#) this summer

Professor Albert N. Shiryaev

will give:

(i) Two lectures (on 2nd and 3rd August 2010, from 14:00 to 16:00, Room G.207, Alan Turing Building) entitled

'On the Duality Principle in Option Pricing and Hedging'

and

(ii) Two seminar talks (on 26th and 27th August 2010 from 14:00 to 15:00, Lecture Theatre 2, Crawford House) entitled

1. **Martingale proof of the Kolmogorov-Smirnov distribution**
2. **Some new results on stochastic calculus**