Nationality: Iranian
Date and Place of Birth: 22 / 09 / 1980, Tehran (Iran)
Present Position: Assistant professor
Address: Math department of Modares university
e-mail Address: **tahmasebi@modares.ac.ir**
Ph.D. in Mathematics, Major: Stochastic SDEs, Sharif University of Technology (Tehran, Iran)
Msc. in Mathematics, Major: Probability methods in Graph Theory, Sharif University of Technology(Tehran, Iran)
B.S in Applied Mathematics, University of Shahid Beheshti(Tehran, Iran)

Title of research in Ph.D.: **Malliavin Calculus and Numerical solution of SDEs with monotone drifts.**

Research Interests:

Malliavin Calculus, Stochastic control, Financial Mathematics, Numerical Analysis of SDEs, Stochastic Analysis, Ordinary and Partial Stochastic differential Equations.

Lectures in Seminars

1. M. Tahmasebi and Sh. Zamani. *The Malliavin Calculus and Stochastic Differential Equations*. The 7th Seminar of Mathematical Analysis and its Applications, Arak university, Iran (23-24 Apr 2008).
2. M. Tahmasebi and Sh. Zamani, *The Malliavin Calculus and Numerical solution of Stochastic Differential Equations*, Shiraz university, Iran, The 3th Workshop in Applied Stochastic Processes (11-12 Jun 2008)
3. M. Tahmasebi and Sh. Zamani, Weak Numerical Solution of Stochastic Differential Equations, Isfahan university of Technology, Iran. The 8th Seminar of Differntial Equation, Dynamical Systems and its Applications(19-21 Jul 2008).
4. M. Tahmasebi, Mallaivin Calculus and Applications. Iran, Zanjan, Inistitute for Advanced Studies in Basic Sciences, (5 May 2010)
5. M. Tahmasebi, Application of Malliavin Calculus for S.D.E. with Monotone Drift. IPM, Tehran, Iran, The 6th International Iranian Workshop on Stochastic Processes (18-20 May 2010)
6. A. Bastani and M. Tahmasebi, Strong Convergence of Split-Step Backward Euler Method for SDEs with Non-smooth Drift. Iran University of Science and technology, The 7th International Iranian Workshop on Stochastic Processes (30 Nov and 1,2 Dec 2010)
7. M. Tahmasebi, Malliavin Calculus Applied to Finance. Zanjan, Iran, Inistitute for Advanced Studies in Basic Sciences, The 2th International Iranian Workshop on Mathematical Finance (17 Feb 2011)
8. M. Tahmasebi, Malliavin Calculus for SDE with semi-monotone Driftt, IPM, Tehran, Iran, The 9th International Iranian Workshop on Stochastic Processes (25-27 Oct 2011)

Participating in Workshops, Competitions and Courses:

-*The 34th Iranian Mathematics Conference, Shahrood, Iran (30 Aug-2 Sep 2003)*

-*The 25th and 26th* Mathematics Competitions of IMS.*Institute* for Advanced Studies in Basic Science, *Zanjan*, Iran,

-*Workshop* on Stochastic Partial Differential Equations. Institute for Advanced Studies in Basic Science, *Zanjan*, Iran, (29 May- 7 June 2006)

-2nd Workshop on Stochastic Processes, Department of Statistics, AUT (22-24 Oct 2007)

-Course of Malliavin Calculus **:** During in the second trip to Inria
-Course of Martingle Problems **:** During in the second trip to Inria

Teaching Experence

(as Assistant Professor in Tarbiat Modares University)
- Real Analysis :Fall 2012-2013
- Stochastic differential equations and stochastic control : Fall 2012-2013
- Applied Functional Analysis : Spring 2013
- Stochastic processes :Fall 2013-2014
-Financial Math. :Spring 2014
-Stochastic Differential Equations

-Calculus I : Fall 2007 (in Allame university)
-Diferential Equation : Fall 2010 (in Sharif university of technology)
-Engineering Mathematics : Spring 2011 (in Sharif university of technology)
-Engineering Mathematics : Fall 2011 (in Sharif university of technology)

(as TA: tutorial and marking in Sharif university of technology)
-CalculusII : Spring 2005
-CalculusII : Spring 2006
-CalculusII : Spring 2007
-Real Analysis : Fall 2007
-Stochastic Process : Fall 2007
- Applied Stochastic Process : Fall 2008
- Stochastic Analysis : Spring 2008

(as TA: tutorial and marking) (Tarbiat Modares university)
- Probability Theory 2 : Spring 2011

(as TA: tutorial and marking) (Shahid Beheshti university)
- Probability Theory 2 : Spring 2011

Study Opportunities

- France, Sophia Antipolis, Inria 20 April- 30 May 2009
  I was financially supported by France Inria Institute .

- France, Sophia Antipolis, Inria 1 Dec 2009- 15 Apr 2010
  I was financially supported by France Inria Institute .

Publications

- **Strong Convergence of Split-Step Backward Euler Method for Stochastic Differential Equations with Non-Smooth Drift,**

  Ali Foroush Bastani, Mahdieh Tahmasebi, *Journal of Computational and Applied Mathematics*, *Volume 236, Issue 7*, *January 2012*, *Pages 1903-1918.*

- **Smooth density for the Solution of Scalar SDEs with Locally Lipschitz Coefficients under Hormander Condition,**

  Mahdieh Tahmasebi, *Statistics & Probability Letters*, *Volume 85*, *February 2014*, *Pages 51-62.*

- **Weak Differentiability of Solution to SDEs with Semi-monotone Drifts,**

  Mahdieh Tahmasebi and Shiva Zamani, submitted.

- **Integration by Parts Formula and Smoothness of Densities of Solutions to SDE's with Locally Lipschitz Coefficients,**

  Mahdieh Tahmasebi and Shiva Zamani, submitted.

PM 10:08 8/13/2016