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LEGI, Polytechnic *School of* Tunisia*,*

Dear Prof. Mahmoud Semi Nebi,

It is a real pleasure for me to invite Ms. Soumaya Elkantassi to develop her graduation project under my supervision at the King Abdullah University of Science and Technology in Saudi Arabia for the period March 1 to Juin 30 2015. During the mentioned period she will work closely with myself and members of my stochastic numerics research group (http://stochastic_numerics.kaust.edu.sa).
This research group is a part of the KAUST Applied Mathematics Program (http://www.kaust.edu.sa/applied-mathematics-computational-science-program.html) and we believe it will be an ideal environment for Ms. Soumaya Elkantassi to succesfully complete her graduation project on the topic "Sparse Fourier Transform methods for baskets with log Levy assets". This is a relevant topic at the crossroads of computational finance and numerical analysis, with a particular focus on the efficient valuation of derivatives with several underlyings. The work of Soumaya will address an extension of our recent work

"Error analysis in Fourier methods for option pricing", by F. Crocce, J. Happola, J. Kiessling and R. Tempone. Submitted, February 2015. Available electronically on arXiv.

If you have any questions, please feel free to contact me.

Yours sincerely,
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http://stochastic_numerics.kaust.edu.sa/Pages/People.aspx
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