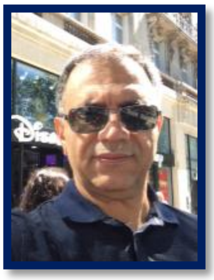

Abdolsadeh Neisy, 2022

Professor of Applied Mathematics (Financial Mathematics),
Allameh Tabataba'i University (ATU), Tehran, Iran.
Editor-in-Chief, Journal of Mathematics and Modeling in Finance (JMMF), https://jmmf.atu.ac.ir/
Head of Center of Excellence in Financial Mathematics.

Seeking for possible position in University and Research institute

My expertise fields are **Numerical Methods** and **Financial Mathematics**, and my experiences are especially in Financial Modeling, Numerical Methods, Partial Differential Equations, and Stochastic Differential Equations. I also have the experience of working in the area of Financial Technology (FinTech) and Wealth Technology (WealthTech), and most **recently**, Artificial Neural Network (ANN) and Machine learning (ML).

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Professional Education:

07/02/2003	Ph.D., In Applied Mathematics, Dept. of Mathematics, Iran University of Science and Technology, Iran.
21/06/1997	M.Sc., In Applied Mathematics, Dept. of Mathematics, Iran University of Science and Technology, Iran.
23/08/1994	B.Sc., In Computer science, Dept. of Mathematics, - Amirkabir University of Technology, Iran.

University (Academic) Position:

Period	Subject
2003-Present	Academic Member, Allameh Tabataba'i University (ATU).
22/09/2003 to 21/09/2004.	A1-Deputy Dean of Research Institute Center of Logistic and Supportive for Research and Technology, Institute of Economic Research, ATU.
22/09/2004 to 21/09/2006.	A2-Deputy Dean of Faculty of Administration and Student, of Faculty of Economics and Mathematical Science, ATU.

22/09/2007 to 21/09/2009.	A3-Head of Library and Document Center of Faculty of Economics and Mathematical Science, ATU.
22/12/2013 to 21/03/2017.	A4-Director General of Research affairs, ATU.
22/03/2017 to Present.	A5-Director General of Logistic and Supportive for Research and Technology, Ministry of Science, Research and Technology.
1995- Present.	B1-Member, Mathematics Society of Iran.
2003- Present.	B2-Member, Statistic Society of Iran.
2018- Present	C1- Head, Center of Excellence in Financial Mathematics.
2020- Present	C2-Editor-in-chief, Journal of Mathematics and Modeling in Finance, publisher, ATU press.

Major Fields and Research Interests:

Section	**subject**
Financial Mathematic & Modeling	1. Quantitative Finance. 2. Stochastic Differential Equation and Partial Differential Equation for Finance. 3. Mathematical Models in Financial Engineering. 4. Financial Modeling (Derivatives, Stock, and Insurance markets). 5. Financial Engineering. 6. Financial Mathematics 7. Financial Management 8. Machine Learning For Finance 9. Deep Learning for PDE in Finance 10. Financial Technology (FinTech) 11. Wealth Technology (WealthTech)
Numerical Methods in Finance	1. Radial Basis Function Methods in finance. 2. Financial Calculus. 3. Inverse Problem in Finance/Parameters Estimating. 4. Monte Carlo Method for Finance
Approximation Theory	1. Numerical Analysis. 2. Applied Mathematics. 3. Differential Equations. 4. Elliptic and Parabolic Partial Differential Equations (PDE). 5. Inverse Heat Conduction Problems.

Taught Subjects:

Level	Subject
Ph.D. courses in IRAN	1. Mathematical Models in Finance. (Ph.D. Student) 2. Financial Economics. (Ph.D. Student) 3. Advance in Financial Engineering. (Ph.D. Student) 4. Numerical Analysis. (Ph.D. Student)
M.Sc. courses in IRAN	1. Financial Engineering. (M.Sc. Student) 2. Numerical method in finance. (M.Sc. Student) 3. Stochastic Differential Equation for Finance. (M.Sc. Student) 4. Partial Differential Equation for Finance. (M.Sc. Student) 5. Financial Markets and Portfolio Management (M.Sc. Student) 6. Financial Management. (M.Sc. Student) 7. Matlab for Finance (workshop
Bachelor courses in IRAN	1. Calculus (1, 2), Basic of Mathematics, Numerical Analysis 1 (Numerical Methods), 2. Differential Equations, Operational Research 1, Partial Differential 3. Equations, Ordinary Differential Equations, 4. Linear Algebra 1 and Engineering Mathematics. 5. Introduction of Computer and Programing, Special Topics, 6. Mathematica, Microsoft office, Internet, Computer, and Programming.

Computer Software Familiarities:

Programming with Pascal,
Programming with C,
Mathematica,
MATLAB
MATLAB for Finance,
Python
Word, Latex, WinEdt, Excel

Technology Records:

Three start-ups from Abdolsadeh Neisy among winners of Novin Camp 1 Competition, 2020
Novin Camp 1 Competition, among young specialists in the field of financial and technological management who have ideas for ease in the field of fintech and making applications to saving money.

Sponsors:

This competition was promoted by **Novin-tech Accelerator**, located in the incubators of Allameh Tabatabai University, organized by New Capital Investment Consultant Company (from Eghtesad Novin Bank) and Iran Fara Bourse Securities Exchange (IFB).
3 different ideas, from Allameh Tabatabai University with the supervision of Dr. Neisy, gathered into 3 groups, as follows:

- **Group one:**
  - **<u>Title</u>:** Chatbots provide financial advice and make useful investments, to increase capital (My Accountant)
  - Mobile application for users (real or legal) using artificial intelligence and chatbot technology to increase profitable investments. One of its most important services is the virtual financial management of chatbots and investment in banking opportunities.
  - **<u>Income model and Revenue flow in this plan is</u>:** Transactional Revenue Model

- **Group two:**
  - **<u>Title</u>:** Provide relevant information about financial markets and digital currency and training on how to use it
  - Application for Online financial market analysis, providing banking facilities in a completely digital way to applicants and application members, helping with family expenses and determining the family portfolio algorithm according to customer needs
  - **<u>Income model and Revenue flow in this plan is</u>:** Subscription Revenue Model

- **Group Three:**
  - **<u>Title</u>:** Granting micro-facilities to micro-loan applicants in the fastest possible time and a completely digital manner, from the beginning of the process of granting micro-facilities (authentication) to the end of the process (contract). Estimation of the amount of received facilities is completely algorithmic and depends on the credit health of the applicant. The most important element of competency of this platform engine is its credit score, which will optimize itself over time and by receiving better information.
  - **<u>Income model and Revenue flow in this plan is</u>:** Transactional Revenue Model

Research Records:

<u>Books</u>

- **Abdolsadeh Neisy**, Calculus 1, With Mathematica, Allameh Tabataba'i University Press, 2004, 2008.
- **Abdolsadeh Neisy**, Ali Zakeri, Numerical Methods in Science and Engineering, Allameh Tabataba'i University, 2012.
- **Abdolsadeh Neisy**, Kamran Salmani, Financial Engineering using MATLAB, Allameh Tabataba'i University Press, 2016, 2017, 2021.
- **Abdolsadeh Neisy** , Mahtab Mehrasa, Mathematical Models for Finance, Tehran Exchanges (Bourse Tehran) publication 2017.
- **Abdolsadeh Neisy**, Moslem Paymani, Financial Modeling with application in MATLAB, Allameh Tabataba'i University Press, 2018, 2019.

Journal Publications

- S. P. Azizia, H. Jafaric, Y. Faghane and **Abdolsadeh Neisy**, An Inverse Problem Approach to Machine Learning with Application in the Option Price Correction, Optical Memory and Neural Networks, 2022, Vol. 31, No. 1, pp. 46–58, 2022.
- Raheleh Jalili, **Abdolsadeh Neisy**, Alireza Vahidi, Multiquadratic-Radial Basis Functions Method for Mortgage valuation under jump-diffusion model, International Journal of Finance & Managerial Accounting, Accepted, 2022.
- R. Mohammadinejad, **Abdolsadeh Neisy** and J. Biazer, Modeling Stock Insurance Base on Spread Options and ADI Numerical Methods: A Case Study of Refinement Stocks Group of Tehran Stock Exchange, TWMS J. Pure Appl. Math., V.XX, N.XX, 20XX, pp.XX-XX, Accepted, 2022.
- V. Ghanavatinegad, Y. E. Aghdam **Abdolsadeh Neisy**, Modeling and Approximated Procedure Life Insurance Bond by the Stochastic Mortality and Short Interest Rate, Int. J. Appl. Comput. Math, https://doi.org/10.1007/s40819-021-01199-9, No. 258, 7, 2021.
- M. Khani, **Abdolsadeh Neisy**, Modeling of Mortgage-Backed Securities Based on Stochastic Processes, Journal of Mathematics and Modeling in Finance (JMMF), No. 2, 2021.
- **Abdolsadeh Neisy,** An Approximation Scheme for Value At Risk Under Mean Reverting Stochastic Volatility Model, Journal of Studios de Economia Aplicada, DOI: http://dx.doi.org/10.25115/eea.v39i3.3711, Vol. 39-3, 2021.
- Reihani Mohammadinejad, **Abdolsadeh Neisy**, ADI method of credit spread option pricing based on jump-diffusion model, Iranian Journal of Numerical Analysis and Optimization, Vol. 11, No. 1, (2021), pp ?–? DOI:10.22067/ijnao.2021.11333.0, 2021.
- **Neisy Abdolsadeh,** MESHLESS APPROACH FOR PRICING ISLAMIC IJARAH UNDER STOCHASTIC INTEREST RATE MODELS, Computational Methods for Differential Equations (CMDE), Vol. *, No. *, *, pp. 1-14 DOI:10.22034/CMDE.2020.40380.1764, 2020.
- _M. K. Esfahani, **Abdolsadeh Neisy**, Stefano De Marchi, An RBF approach for oil futures pricing under the jump-diffusion model, Journal of Mathematical Modeling Vol. 9, No. 1, pp. 81–92, 2021.
- Reihani Mohammadinejad, **Abdolsadeh Neisy**, spread option pricing using two jump-diffusion interest rates, Scientific Bulletin, Series A Applied Mathematics and Physics, Series A, Vol. 82, Iss. 1, ISSN 1223-7027, pp.171-182, 2020.
- Sedighe Sharifian, A. Soheili, **Abdolsadeh Neisy**, Numerical solution of fractional Black-Scholes equation by using Radial Basis Function (RBF) approximation method, Journal of Mathematical Research- Kharazmi University, 2020.
- **Abdolsadeh Neisy,** Sedighe Sharifian**,** A numerical solution for the new model of time fractional bond pricing: using a multiquadric approximation method, Bulletin of Computational Applied Mathematics (Bull CompAMa), Submitted Date: 2019/23/11.
- M. Safaei, **Abdolsadeh Neisy**, N. Nematollahi, Generalized Componentwise Splitting Scheme For Option Pricing Under The Heston-Cox-Ingersoll-Ross Model, Journal of Statistical Theory and Applications, In Press, Uncorrected Proof DOI: https://doi.org/10.2991/jsta.d.191209.001; ISSN 1538-78
- N. Mahmoudpour, **Abdolsadeh Neisy**, M. Peymany, A Model for Earthquake Swap Pricing and Its Sensitivity Analysis in Iran, Journal of Financial Engineering and Management Securities, Volume 10, Issue 41, pp. 433-455, Autumn 2019**.**

- S. Azimi, **Abdolsadeh Neisy**, T. Mohammadi, Studying the Role of Structural Shocks on the Fluctuations of Crude Oil Prices**,** Applied Theories Economics, Volume 6, Issue 1 , Serial Number 20, pp. 241-264, Spring 2019**.**
- **Abdolsadeh Neisy**, M Bidarvand, An Inverse Finance Problem of Estimating Volatility In American Option Pricing Under Jump-Diffusion Dynamics, Journal of Mathematical Modeling (JMM), Print ISSN 2345-394X, Online ISSN 2382-9869, University of Guilan Press, Vol. 7, No. 3, pp. 287-304, 2019**.**
- M. A. Shahrokhabadi, **Abdolsadeh. Neisy**, E. Perracchione_ M. Polato, Learning with reduced kernel-based methods: Environmental and financial applications, Dolomites Research Notes on Approximation, ISSN 20356803 - Padova University Press, Volume 12, pp 12–27, 2019**.**
- **Abdolsadeh Neisy**, S. Azimi, T. Mohammadi, A. Mohammadi, Analysis of the Dynamics of Crude Oil Commercial Stocks with Respect to Structural Shocks and Convenience yield, Iranian Energy Economics Research Volume 7, Issue 26, pp. 157-191, Autumn 2018.
- E. Azizi, Abdolsadeh Neisy, A New Approach in Geometric Brownian Motion Model, Fuzzy Information and Engineering and Decision, Advances in Intelligent Systems and Computing 646, Springer International Publishing AG, pp. 334-350, 2018.
- Safaei Maryam, **Abdolsadeh Neisy**, Nematollahi Nader, A Numerical method for solving the problem of Pricing American Options under the CIR stochastic interest rate model, Journal of Financial Engineering and Management Securities, Volume 9, Issue 35, pp. 259-281, Summer 2018.
- T. Mohammadi, **Abdosadeh Neisy**, M. Abdollahmilani, S. Havaj, Fads Models with Markov Switching Hetroskedasticity: decomposing Tehran Stock Exchange return into Permanent and Transitory Components, International Journal of Finance and Managerial Accounting, Volume 2, Issue 8, pp. 19-28, Winter 2018.
- Safaei Maryam, **Abdolsadeh Neisy**, Nematollahi Nader, New Splitting Scheme for Pricing American Options Under the Heston Model, COMPUTATIONAL ECONOMICS, 12, 14, 2017/04/25.
- **Abdolsadeh Neisy**, E., Azizi, Mathematic Modelling and Optimization of Bank Asset and Liability by Using Fractional Goal Programing Approach, International Journal of Modeling and Optimization, 7, 2, 2017/04/19.
- M., J., Mamaghani, **Abdosadeh Neisy**, M., Goldani, S., Rahimian, Analyzing the Credit Risk of Economic Sectors (“Industry”, “Agriculture” and “Services and Housing”), Journal of Economic Research, Volume 16, Issue 62 - Serial Number 3, pp. 103-135, Autumn 2016.
- M. Amirfakhrian, A. Khademi**, Abdolsadeh Neisy**, A Collocation Method by Moving Least Squares Applicable to European Option Pricing, Journal of Interpolation and Approximation in Scientific Computing 2016 No.1 pp.58-65, (2016).
- **Abdolsadeh Neisy**, B. Maleki, R.Rezaeian, The Parameter Estimation in European Option Pricing Under Stochastic Model, Journal of Financial Engineering and Management Securities, No. 28, pp.91-115, (2016).
- Beiravand Ali, **Abdolsadeh Neisy**, Ivaz Karim, Mathematical analysis and pricing of the European continuous installment call option, Journal of Mathematical Modeling, 4, 2, (2016).
- **Abdolsadeh Neisy**, Analytical Method for the Solution of Inverse Parabolic Problem, Thai Journal of Mathematics, 2015, 13(2):393-400.

- M. Peymani, **Abdolsadeh Neisy**, Tehran Stock Exchange Total Index Modeling by Stochastic Differential Equation, Journal of Securities Exchange, Volume 8, Issue 30 - Serial Number 33, Summer 2015, Page 147-168.
- H. Bahmanpour, **Abdolsadeh Neisy**, A Dynamic Model for Futures of Iran's Oil Industry, Journal of Research Economics-TMUniversity, Vol.4, No14, pp. 211-228 (2015).
- **Abdolsadeh Neisy**, Ghadir Abkenar Taghi, Stochastic Optimal Control Methodology for Portfolio Selection Problem, International Journal of Operational Research and Decision Science Stud, 1, 1, (2014).
- **Abdolsadeh Neisy,** Moslem Peymany, Modeling of Tehran Stock Exchange Overall Index by Heston Stochastic Differential Equation, Journal of Economic Research, Volume 14, Issue 53 - Serial Number 2, pp. 143-166, Summer 2014.
- **Abdolsadeh Neisy**, R. Chamani Anbaji, A Numerical Method for Solving of the American Option Under Regime Switching and Jump Diffusion Models, Journal of Advanced Research in Scientific Computing, 6, 6, (2014).
- **Abdolsadeh Neisy**, K., Salmani, An Inverse Finance Problem For Estimation Of The Volatility, Issn 0965-5425, Computational Mathematics and Mathematical Physics, Vol. 53, No. 1, pp. 63–77, (2013).
- **Abdolsadeh Neisy**, R. Chamani, Tree Critical Models in Mathematical Finance, Journal Of Advanced Mathematical Modeling, Issn 2251-8088, Vol.2, No.1, pp. 73-91 (2012).
- **Abdolsadeh Neisy**, A. Jafarzaheh, Policy Analysis Of Natural Gas Export to India-Pakistan Countries, A Game Theoretic, Journal of the Environmental and Energy Economics, Vol.1, No.2, pp. 73-91 (2012).
- **Abdolsadeh Neisy**, An New Inverse Technique for Estimating Heat Capacity, World Applied Sciences Journal 14 (6): 932-935, ISSN 1818-4952, (2011).
- **Abdolsadeh Neisy**, Modeling of American Option Under Regime Switching Model and Oil Derivatives, Iranian Journal of Economic Research, Volume 16, Issue 47, Spring 2011, Page 185-204.
- **Abdolsadeh Neisy**, M. Peymani, Financial Modeling by Ordinary and Stochastic Differential Equations, World applied Sciences Journal 13 (11): 2288-2295, ISSN 1818-4952, (2011).
- **Abdolsadeh Neisy** , Stock Option Pricing And Inverse Finance Problem, 41st Annual Iranian Mathematics Conference, pp. 201-201, University of Urmia, Urmia-Iran, , 12-15 September 2010.
- **Abdolsadeh Neisy,** M. Peymany, Stochastic Differential Equations In Finance, 7th AFE Conference University of Athens, Island Greece, Samos, (2010).
- **Abdolsadeh Neisy,** Estimating of the Pricing Asian Options By Using Free Boundary Value Problem, The 4th Applied Mathematics Conference University of Zahedan,10-12 Mar (2010).
- **Abdolsadeh Neisy,** Three Critical Problems In Financial Mathematics, the 23rd International Conference of JANG-Jeon Mathematical Society (Iran-S. Korea) University of Chamran-JANG Jeon Mathematical Society S. Korea, 8-10 February (2010).
- **Abdolsadeh Neisy,** Numerical Method To Solve Pricing American Options As a Free Boundary Value Problem, Iranian Financial Conference, Zanjan University, (2010).
- **Abdolsadeh Neisy**, Least – Squares Method For Estimating Diffusion Coefficient, Iranian, International Journal of Engineering Science, Vol. 19, No.1-2, pp. 17-19, (2008).

- A. Shidfar, **Abdolsadeh Neisy**, Inverse Technique For Estimating Heat Source and Heat Surface, Advances in Theoretical and Applied Mathematics ISSN 0973-4554, Vol.1 No.2, pp. 133-142, (2006).
- A. Shidfar, A. Zakeri, **Abdolsadeh Neisy**, A two Dimension Inverse Heat Conduction Problem For Estimating Heat Source, Int., International Journal of Mathematics and Mathematical Science, Vol. 10, 1633-1641, (2005).
- A. Shidfar, **Abdolsadeh Neisy**, A Two-Dimensional Inverse Heat Conduction Problem For Estimating Heat Flux, Far Est Journal Applied Math., Vol., 10, pp.145-150,(2003).
- A. Shidfar, **Abdolsadeh Neisy**, An Inverse Heat Conduction Problem of estimating thermal conductivity, International Journal of Engineering Science, Vol. 13, (5), 9-15, (2002).
- A. Shidfar, **Abdolsadeh Neisy**, An Inverse Boundary Value Problem, Inter. J. Appl. Mathematics (IJAM), Vol. 10, (2), pp.227-236, (2002).

Conference Participations

- **Abdolsadeh Neisy**, Bidarvand Mandana, New Approach to Provide Securities in Islamic Financial Economics, 2018/09/22The 5th FINACT-IRAN National Conference on Financial and Actuarial Mathematics, article abstraction, 2018/09/25**.**
- **Abdolsadeh Neisy**, De Marchi Stefano, Jalili Raheleh, A Radial Basis Function Method For Solving Bond Pricing Model, Dolomites Research Week on Approximation (DRWA18) Alba di Canazei, Published Article, 2018/09/10, 2018/09/14**.**
- **Abdolsadeh Neisy**, Pourmohammad Azizi Seyed Mohammad Esmaeil, Inverse Problems to Estimate Market Price of Risk in Catastrophe Bonds, 2nd International Conference on Computational Finance 2017, announcer, 2017/09/04, 2017/09/08.
- **Abdolsadeh Neisy**, Dabestani Sepideh, Monte Carlo estimation of default probability under Heston Hybrid model, The 4th FINACT-IRAN Conference, IPM, brief article, 2017/07/29, 2017/07/31.
- Beiravand Ali, **Abdolsadeh Neisy**, Ivaz Karim, Mathematical Analysis and Pricing of the European Continuous Installment Call Option, Journal of Mathematical Modeling, 4, 2, 2016/11/05.
- **Abdolsadeh Neisy**, Bazyar Maryam, Seasonality Modeling for Catastrophe Bond Pricing, The 3rd FINACT-IRAN Conference, IPM, Tehran, 2016, article abstraction, 2016/08/28, 2016/08/30**.**
- Pourmohammad Azizi Seyed Mohammad Esmaeil, **Abdolsadeh Neisy,** A new approach in Geometric Brownian Motion model, International Conference on Mathematics and Decision Science, ICMDS 2016, 2016/09/12, 2016/09/15.
- **Abodolsadeh Neisy**, Numerical Method to Estimate Life Insurance Under Stochastic Mortality, The 2nd FINACT-IRAN Conference on Financial and Actuarial Mathematics, pp. 23-23IPM, Tehran, Iran.
- **Abodolsadeh Neisy**, Z. Sokoot, ADI Application in Solution of Problem Option Pricing under the HHW Model, 46th Annual Iranian Mathematics Conference, pp. 368-371, Yazd University, 25-28 August 2015.
- A. Beiravand, K. Ivaz**, Abdolsadeh Neisy**, Integral Representation of the Value and The Stopping Boundary of European Installment put Option Under CE, 12th Seminar on Differential Equations and Dynamical Systems, pp. 167-172, University of Tabriz, 27-29 May 2015.

- **Abodolsadeh Neisy**, Z. Sokoot, Advanced Financial modeling and Fourier transform in Finance, 12th Seminar on Differential Equations and Dynamical Systems, pp. 555-559, University of Tabriz, 27-29 May 2015.
- M. Safaei, **Abodolsadeh Neisy**, N. Nematollahi, Pricing American Options under the Heston Model using numerical methods, 1st National Conference on Soft Computation, Guilan University, 18 Nov 2015.
- **Abdolsadeh Neisy**, Numerical Solution of Zero Coupon Bond Under New Stochastic Interest Rate, international conference on advances in applied mathematics and mathematical physics, announcer, 2014/08/19, 2014/08/21.
- A. Beiravand, K. Ivaz**, Abdolsadeh Neisy**, Modeling and Analysis of Existence and Uniqueness of the Solution of the European Installment Put Option, the third conference of mathematics and human sciences, article abstraction, 2014/04/22, 2014/04/24**.**
- **Abdolsadeh Neisy**, B Maleki, Advanced Numerical Method for Option Pricing Based on Stochastic Volatility, The 45 Annual Iranian Mathematical Conference, pp.991-994, August 2014.
- **Abdolsadeh Neisy**, R. Rezaeian, Bound Modeling Under Stochastic Interest Rate, The 45 Annual Iranian Mathematical Conference, pp. 995-998, August, 2014.
- A. Beiravand, K. Ivaz**, Abdolsadeh Neisy**, Applying the Weighted Sobolev Spaces to Analyze the European Continuous Installment Call Option, The 45 Annual Iranian Mathematical Conference, pp. , 1007-1010, August 2014.
- **Abdolsadeh Neisy,** Oil Future Modeling Under Jump-Diffusion Model, 3rd International Tehran Energy Symposium 2014.
- **Abdolsadeh Neisy,** Stochastic Linear and Non-Linear Programming in Financial Mathematics, 6th International Conference of Iranian Operations Research Society May, Research Center of Operations Research. 8-9, 2013.
- **Abdolsadeh Neisy**, Advanced Modeling in Finance Using the PIDE, Numerical Methods, and Matlab, Proceeding Book of International Conference On Applied Analysis and Algebra (ICAAA2012), Istanbul-Turkey, Istanbul-Turkey, (2012**).**
- **Abdolsadeh Neisy,** T., Ghadiri Abkenar, Zero Coupon Bond and Partial Differential Equations, The 43rd Annual Iranian Mathematics Conference, University of Tabriz, Tabriz, Iran, pp. 248–250, 27 - 30 August (2012).
- **Abdolsadeh Neisy**, Efficient Solution of a Free Boundary Value Problem in Finance, The 43rd Annual Iranian Mathematics Conference, University of Tabriz, Tabriz, Iran, pp. 718 – 720, 27 - 30 August (2012).
- **Abdolsadeh Neisy**, Financial Mathematics and Partial Integro-Differential Equation, The 43rd Annual Iranian Mathematics Conference-Workshop section, University of Tabriz, Tabriz, Iran, 27 - 30 August (2012).
- **Abdolsadeh Neisy** , Matlab Programming, and Advanced Financial Functions, The Annual Iranian Research-2012-Workshop section, The ATU University, Tehran, Iran, (2012).
- **Abdolsadeh Neisy,** Dynamic models of the Interest Rate, The Annual Iranian Research-2012-Workshop section, The ATU University, Tehran, Iran, (2012).
- **Abdolsadeh Neisy,** Mathematical of Financial Models, Special section in the ATU University, Tehran, Iran, (2012).
- **Abdolsadeh Neisy,** Money Market Modelling and Financial Mathematics, Workshop in Seminar on Differential Equations and Dynamical Systems, University of Shahid Madani, 11-13 July (2012).

- **Abdolsadeh Neisy**, Stochastic Modelling and Portfolio selection, Workshop in Seminar on Differential Equations and Dynamical Systems, University of Shahid Madani, 11-13 July (2012).
- **Abdolsadeh Neisy**, Stochastic Optimal Control in Finance, Workshop in Financial Mathematics and Stochastic Analysis, Guilan University, (2012).
- **Abdolsadeh Neisy**, Numerical Methods to Solve the SDE in Financial Markets, Workshop in Financial Mathematics and Stochastic Analysis, Guilan University, (2012).
- **Abdolsadeh Neisy,** Financial markets and Stochastic modelling, Workshop in Financial Mathematics and Stochastic Analysis, Guilan University, (2012).
- **Abdolsadeh Neisy**, Optimal Control and Application it's in Finance, 2nd Seminar Mathematics and Humanities, Allameh Tabataba'i University, Iran, Tehran, 29,30-Dec-(2011).
- **Abdolsadeh Neisy,** Approximation of the Volatility in the Pricing Model Under Jump-Diffusion Dynamics, 2nd Seminar Mathematics and Humanities, Allameh Tabataba'i University, Iran, Tehran, 29,30-Dec-(2011).
- **Abdolsadeh Neisy,** One Model for Oil Futures, The Annual Iranian Research-2011, The ATU University, Tehran, Iran, (2011).
- **Abdolsadeh Neisy** , Stock Option Pricing And Inverse Finance Problem, 41st Annual Iranian Mathematics Conference, pp. 201-201, University of Urmia, Urmia-Iran, 12-15 September 2010.
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- **Abdolsadeh Neisy,** Numerical Method To Solve Pricing American Options As a Free Boundary Value Problem, Iranian Financial Conference, Zanjan University, (2010).
- **Abdolsadeh Neisy,** An Inverse Problem to Estimating The Risk of Interest rate, The First Seminar of Mathematics and Humanities, Allameh Tabata'i University, Iran, Tehran, 29,30-Dec-(2009).
- **Abdolsadeh Neisy,** Matlab Programming, The Annual Iranian Research-2009, The ATU University, Tehran, Iran, (2009).
- **Abdolsadeh Neisy**, Financial Modeling, The Annual Iranian Research-2009, The ATU University, Tehran, Iran, (2009).
- **Abdolsadeh Neisy,** Mathematical Finance and Derivative Pricing Model, The Annual Iranian Research-2009, The ATU University, Tehran, Iran, (2009).
- **Abdolsadeh Neisy,** Introduction to Matlab Programming and Application it's in Financial Markets, The Annual Iranian Research-2008, The ATU University, Tehran, Iran, (2008).
- **Abdolsadeh Neisy,** Introduction To MathFinance And Applying The FDM To Solve Financial Problems, Extended Abstracts of the 39th Annual Iranian Mathematics Conference, Shahid Bahonar University of Kerman, Kerman, I. R. Iran. Pp.538-540, 24-27 August (2008).

- **Abdolsadeh Neisy,** An New Inverse Method for Estimating Heat Capacity, The Third International Conference on Mathematical Sciences – ICM 2008, AL AIN, P. 35,3-6 March (2008).
- **Abdolsadeh Neisy,** Introduction to Mathematica Programming, The Annual Iranian Research-2008, The ATU University, Tehran, Iran, (2007).
- **Abdolsadeh Neisy,** Application of the Finite-Difference Method To IHCP, Proceeding of 38th Iranian International Conference on Mathematics, University of Zanjan, Zanjan, Iran, pp.366-368, 3-6 September (2007).
- Shidfar, **Abdolsadeh Neisy,** Estimating Boundary Condition in Inverse Heat Conduction Problem, Proceeding of 37-th Annual Iranian Mathematics Conference, University of Tabriz, Iran, 2-6 September, pp. 1–4, 11-14 Sept. (2006).
- **Abdolsadeh Neisy,** Inverse Problem For Estimating Heat Source, 26-th International Workshop on Bayesian Inference and Maximum Entropy Methods in Science and Engineering, MaxEnt 2006 — CNRS, Paris, France, pp. 76-77,8-13, July 200
- **Abdolsadeh Neisy,** Inverse Technique for Estimating Heat Source and Heat Surface, UAE Mathematics Day 2006, University of Sharjah, 27 April (2006).
- A. Shidfar, **Abdolsadeh Neisy,** An Inverse Heat Conduction Problem of Estimating Therminal Conductivity and Heat Capacity, 2th Seminar of "One day with Statistics" A.T.U, University of Allameh, (2005).
- A. Shidfar, **Abdolsadeh Neisy** , An Inverse Problem for Determination of Diffusion Coefficient, Proceeding of 35th Annual Iranian Mathematics Conference University of S.Chamran, Ahwaz, Iran, 27-30 Aug (2004).
- A. Shidfar, **Abdolsadeh Neisy** , The Mathematica Programming for Economics, 2th Conference of Education and Research in Economics, Tehran University and Allameh University, (2004).
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