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REFERENCE to **Serguei Ianine**

Admission Committee, *Mathematical Finance Program*, University of Toronto,
720 Spadina Avenue, Suite 219, Toronto, Ontario, M5S2T9 Canada

I know Serguei Ianine since September 1988 when he began his studies of Applied Mathematics in Lomonosov Moscow State University Branch founded that year in Ulyanovsk where I served as Faculty Dean and Department Head. His mathematical abilities soon singled him out of all the students and he kept the first rating till graduation in June 1993.

We started a tight cooperation in September 1990 when he chose to major at Mathematical Cybernetics and Informatics department under my supervision. He developed three projects on: “Numerical algorithms of U-D matrix factorization”, “High dimensional Kalman filter implementation”, and lastly, “Stochastic systems adaptive identification”, all marked as excellent. While doing the projects, Serguei has proven to be not only a qualified mathematician, but a practised programmer as well. His high standard of mathematics knowledge and research activity were more than once demonstrated by participating in our Annual Student Scientific Sessions and regular seminars. Serguei has earned among peers the reputation of creative, well-organized, and clear-thinking individual not stopping half-way to his chosen goal and always ready to help others and able to support team spirit though it were a joint research project or playing football.

Consequently, I consider myself entitled and knowledgeable to claim that Mr. Ianine, owing to his excellent mathematics background in applied linear algebra, numerics, differential equations and stochastic processes filtering, prediction and identification, will be a promising student in your Master of Mathematical Finance Program. I consider Mr. Ianine a person of a large cultural respiration and sensibility who could bring a positive emotional atmosphere to the group relationships that he could develop.

Sincerely,

Innokenti Semoushin, D.Sc. (Eng)
Department Head and Professor