1 Bibliographical Sketch

1.1 Malkhaz Shashiashvili

Personal information

Dr. Malkhaz Shashiashvili (male, born February 2, 1952)
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Academic Training

1980	PhD	Vilnius State University
1974	Graduated	Faculty of Mechanics and Mathematics, TSU

Academic Career

2015–	Assoc. Professor, TSU
2005–2012	Visiting Professor, University Lahore, Pakistan
2005–2011	Senior researcher, A. Razmadze Mathematical Institute
1998–2005	Professor, International Black Sea University
1980–2006	Professor, TSU
1990–1996	Senior researcher, Laboratory of Stochastic Analysis, TSU
1983–1990	Senior researcher, A. Razmadze Mathematical Institute
1974–1983	Researcher, Institute of Economics

Five selected publications

a) Articles with scientific quality assurance; book publications

[SM1] K. Shashiashvili and M. Shashiashvili, *From the uniform approximation of a solution of the PDE to the L2-approximation of the gradient of the solution*, J. Convex Anal. **21** (2014), 237-252.

[SM2] N. Ahmad, M. Saleem, and M. Shashiashvili, *Area estimation between the early exercise boundaries for the American put option with different local volatilities*, SIAM J. Control Optim. **51** (2013), 1988–2004.

[SM3] N. Ahmad, S. Hussain, and M. Shashiashvili, *Discrete time hedging of the American option*, Math. Finance **20** (2010), 647–670.

[SM4] N. Ahmad, N. Rehman, and M. Shashiashvili, *The American foreign exchange option in time-dependent one-dimensional diffusion model for exchange rate*, Appl. Math. Optim. **59** (2009), 329–363.

[SM5] P. Babilua, I. Bokuchava, and M. Shashiashvili, *American put option in a one-dimensional diffusion model with level-dependent volatility*, Stochastics **79** (2007), 5–25.