



THE UNIVERSITY OF TEXAS AT ARLINGTON

DEPARTMENT OF MATHEMATICS

June 9, 2003

TO WHOM IT MAY CONCERN:

It is my pleasure to write a letter of recommendation on behalf of **Dr. Lei Zhang** in support of his application for a postdoctoral/junior position at your institution.

Lei received his Ph.D. in Physics at University of Texas at Arlington with a thesis on Optics. During the course of his study, Lei took a number of mathematical courses at graduate level with me and other faculty members in our department, and he is in close contact with a number of our math. faculty members. On the partial differential equations course, he is way above the rest of the crowd, and made a perfect mark on the final examine. Therefore, in the following semester while I was teaching the topics on PDE class focused on Sobolev Spaces, I took him on a special project on some geometric measure theory. It turned out to be very fruitful study. Last year, Lei came to math. Department again when I was teaching a course on mathematical finance. We studied the celebrated Black-Scholes's theory and applications to financial option theory. It covers both Martingale theory in Probability and partial differential equations of parabolic type. We also looked at some numerical aspect of solving the PDEs and worked on some prototype problems in Mathematica.

In summary, Lei is a Physics PH.D, with an exceptionally strong background in mathematics. I would strongly recommend him to any teaching position in a mathematics department. Particularly, he will be a valuable asset for a department that intends to develop an interdisciplinary program involving mathematical finance, actuarial science or others. If you have any further question, feel free to contact me.

Sincerely,

Jianzhong Su,
Associate Professor

JS/mn