

*short curriculum vitae of
Professor Dr. Rüdiger Frey*

Rüdiger Frey is Professor of Financial Mathematics at the University of Leipzig, Germany. Prior to that he held positions as Assistant of Quantitative Finance at the University of Zurich and as UBS research fellow at the Federal Institute of Technology (ETH) in Zurich. He holds a diploma in mathematics from the University of Bonn where he received his PhD in financial economics in 1996. His main research fields are quantitative risk management, dynamic credit risk models and the pricing and hedging of derivatives under incompleteness and market frictions.

Rüdiger has published research papers in leading international academic journals and has given seminars at a number of important international conferences and institutions. He is coauthor of the popular book "Quantitative Risk Management: Concepts Techniques & Tools" (Princeton University Press 2005).

Rüdiger has also been involved in consulting projects for Swiss and German insurance companies and banks and is frequently giving practitioner training courses. He was a member of the academic advisory board of FITCH group.

