UNIVERSITÄT LEIPZIG
Mathematical Institute

Curriculum vitae

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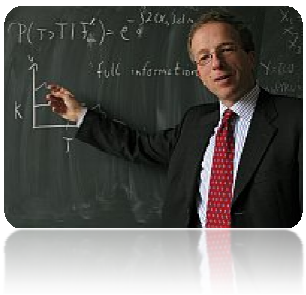

Professional Experience

Since Dec. 2001	Full professor (C4) for Financial Mathematics and Optimization, University Leipzig.
1999 – 2001	Assistant professor for Quantitative Finance, University Zürich.
1996 – 1999	UBS-research-fellow in financial mathematics (postdoctoral position), department of mathematics, ETH Zürich.
1994 –1996	Research assistant, faculty of economics, University Bonn.

Education:

2001	Habilitation in Finance, University Zürich.
1992 – 1996	PhD in Financial Economics, University Bonn.
1993 – 1994	Doctoral education in Paris (DELTA, ENSAE, Paris VI).
1992	Diploma in mathematics, University Bonn

Research Interests

Financial mathematics and quantitative risk management; Stochastic processes; Financial economics.

Cooperation with the Financial Industry

2006 – 2009	Member of the academic advisory board of Fitch Ratings.
2004 – 2007	Leader of a BMBF-funded research project on high-dimensional models for credit risk management, joint with Risk Analytics & Instruments, Deutsche Bank, Frankfurt.
Since 1999	Leader of various executive training courses and summer schools for practitioners in quantitative risk management.
1998 – 1999	Consulting projects in risk-management for Swiss insurance companies and banks.

Awards

1996 Annual price for the best PhD-dissertation at the Faculty of Law and Economics, University of Bonn (Preis des Präsidenten der italienischen Republik).

Editorial Activities

- Associate Editor of Mathematical Finance (starting 2009)
- Section editor for the Encyclopedia of Quantitative Finance,Wiley, 2009.
- Referee for various journals

Supervised PHD thesises

Dr. Ulrike Polte (2007)	On hedging and pricing of derivatives in illiquid markets: A PDA approach
Monika Popp (2008):	Simulation Techniques for Credit and Operational Risk Management.
Jochen Backhaus (2008):	Pricing and Hedging of Credit Derivatives in Models with Interacting Default Intensities: A Markovian Approach.
Roland Seydel (2010):	Impulse Control for Jump Diffusion: Viscosity solutions and applications in risk management

Third party funding

Since 2008	Project leader for the DFG project 'Credit Risk under Incomplete Information and Nonlinear Filtering'.
2004–2007	Leader of a BMBF-funded research project 'High-dimensional models for credit risk management'.
Since 2002	Scientific member of the Graduiertenkolleg 'Analysis, geometry and applications to the sciences', University Leipzig.
Since 2004	Scientific member of the International Max Planck research school 'Mathematics and applications in the sciences'.