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## Curriculum Vitae

### Personal Data

German citizen, date of birth: 09. 09. 1966 in München, married, two children.

### Professional Experience

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

### Education

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

### Research Interests

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

### Cooperation with the Financial Industry

Since June 2006	Member of the academic advisory board of FitchRatings.
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).
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### **Editorial Activities**

Associate Editor of *Mathematical Finance* (starting 2009)

Section editor for the *Encyclopedia of Quantitative Finance*, Wiley, 2009.

Referee for various journals including Finance and Stochastics, Annals of Applied Probability, Stochastic Processes and Applications, Mathematical Finance, Review of Financial Studies, Journal of Banking and Finance, ASTIN-Bulletin, Insurance: Mathematics and Economics, Journal of Economic Dynamics and Control and SIAM Journals on Control and Optimization.

### **Supervision of PhD students**

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|------------------|---|
| Dr. Ulrike Polte | On hedging and pricing of derivatives in illiquid markets :<br>A PDE approach (2007).                                       |
| Monika Popp      | Simulation Techniques for Credit and Operational Risk Management (submitted).   |
| Jochen Backhaus  | Pricing and Hedging of Credit Derivatives in Models with Interacting Default Intensities: A Markovian Approach (submitted). |

### **Third party funding**

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| 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’, Universität Leipzig. |
| Since 2004 | Scientific member of the International Max Planck research school ‘Mathematics and applications in the sciences’.      |

### **Languages**

German (mother tongue), English (fluent), French (good).