

## CURRICULUM VITA

**Thaleia Zariphopoulou**  
**V. F. Neuhaus Centennial Professor**

Department of Mathematics  
and  
Department of Information, Risk and Operations Management  
Red McCombs School of Business  
The University of Texas at Austin

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### EDUCATION

Ph.D. Applied Mathematics, Brown University, 1989  
M.S. Applied Mathematics, Brown University, 1985  
B.A. Electrical Engineering, National Technical University of Athens, Greece, 1984

### AREA OF SPECIALIZATION

Financial Mathematics, Stochastic Control, Quantitative Finance

### EMPLOYMENT

#### *Academic Positions*

University of Texas at Austin, V. F. Neuhaus Centennial Professor, Department of Mathematics and Department of Risk, Information and Operations Management, Red McCombs School of Business, 1999-present  
University of Wisconsin-Madison, Laun Associate Professor of Business and Associate Professor of Mathematics, 1995-2000  
University of Wisconsin-Madison, Associate Professor of Business and Mathematics, 1994-1995  
University of Wisconsin-Madison, Assistant Professor of Business and Mathematics, 1991-1994  
Worcester Polytechnic Institute, Assistant Professor, 1989-1991  
Brown University, Teaching Fellow, 1987-1988  
Brown University, Research/Teaching Assistant, 1984-1987

#### *Visiting Positions*

University of Paris IX-Dauphine, Visiting Professor, May 2002  
University of Paris IX-Dauphine, Visiting Professor, May 2001  
University of Paris IX-Dauphine, Visiting Professor, May 1999  
University of Paris IX-Dauphine, Visiting Professor, May 1996  
Isaac Newton Institute, Cambridge, England, Visiting Scholar, Spring 1995  
Brown University, Visiting Assistant Professor, 1988-1989

## HONORS, AWARDS

V. F. Neuhaus Centennial Professorship, 1999-present  
 Romnes Fellowship, University of Wisconsin-Madison, 1997-2000  
 Chair, Laun Professorship of Finance, 1995-2000  
 Alfred P. Sloan Foundation Fellowship, 1995-1997

## MEMBERSHIPS

Bachelier Finance Society  
 American Mathematical Society  
 Society for Industrial and Applied Mathematics  
 Association of Women in Mathematics

## PUBLICATIONS

1. Investment-consumption models with transaction costs, Proceedings of the 29th IEEE Conference Decision and Control, Honolulu, HI (1990).
2. An optimal investment-consumption model with borrowing (with W.H. Fleming), *Mathematics of Operations Research* 16 (1991) 802-822.
3. Consumption-investment models with constraints, Proceedings of the 30th IEEE Conference on Decision and Control, Brighton, England (1991) 1311-1316.
4. Investment-consumption models with transaction fees and Markov-chain parameters, *SIAM Journal on Control and Optimization* 30 (1992) 613-636.
5. Pricing options with transaction costs (with M. H. A. Davis and V. Panas), Proceedings of International Conference in Finance, ESSEC-AFFI, Paris, France (1992).
6. Optimal investment with undiversifiable income risk (with D. Duffie), *Mathematical Finance* 3 (1993) 135-148.
7. European option pricing with transaction costs (with M. H. A. Davis and V. Panas), *SIAM Journal on Control and Optimization* 31 (1993) 470-493.
8. Asymptotic results for long term investments (with C. F. Huang), Proceedings of International Conference in Finance, ESSEC-AFFI, La Baule, France (1993).
9. Consumption and investment models with constraints, *SIAM Journal on Control and Optimization* 32 (1994) 59-85.
10. Numerical schemes for investment models with singular transactions (with A. Tourin), *Computational Economics* 7 (1994) 287-307.
11. American options and transaction fees (with M. H. A. Davis), in *Mathematical Finance*, Springer-Verlag (1995).
12. Portfolio selection with transaction costs (with A. Tourin), *Progress in Probability* 36 (1995) 385-391.
13. Optimal environmental management in the presence of irreversibilities (with J. Scheinkman), Proceedings of Fondazione Eri Enrico Mattei, Nota di Lavoro 15 (1996).
14. Optimal consumption and investment when investment opportunities are better for the rich than for the poor (with H. Koo), Proceedings of International Conference in Finance, AFFI, Geneva, Switzerland (1996).
15. Hedging in incomplete markets with HARA utility (with D. Duffie, W. H. Fleming and H. M. Soner), *Journal of Economic Dynamics and Control* 21 (1997) 753-782.
16. Viscosity solutions and numerical schemes for models with singular policies (with A. Tourin), in *Numerical Methods in Finance*, Newton Institute, Cambridge University Press (1997) 245-269.
17. Optimal consumption and portfolio choice with borrowing constraints (with J. L. Vila), *Journal of Economic Theory* 7 (1998) 402-431.

18. Pricing Models with transaction fees (with J. E. Hodder), *Stochastic Analysis, Control, Optimization and Applications: a volume in honor of W.H. Fleming*, W.M. McEneaney, G. Yin and Q. Zhang (eds.), in *Systems and Control: Foundations and Applications*, Birkhuser, Boston (1999) 567-584.
19. Turnpike behavior of long-term investments (with C.F. Huang), *Finance and Stochastics* 2 (1999) 1-20.
20. Bounds on prices of contingent claims in an intertemporal economy with proportional transaction costs and general preferences (with G. Constantinides), *Finance and Stochastics* 3 (1999) 345-369.
21. Comment on The valuation of contingent claims under portfolio constraints: Reservation buying and selling prices, *European Finance Review* 3 (1999) 389-392.
22. Optimal investment and consumption models with nonlinear stock dynamics, *Mathematical Methods of Operations Research* 50 (1999) 271-296.
23. Transaction costs in portfolio management and derivative pricing, *Introduction to Mathematical Finance, Symposia in Applied Mathematics*, AMS, D. Heath and R. Swindle (eds.) (2000) 101-164.
24. On level curves of value functions in optimization models of expected utility (with C. Tiu), *Mathematical Finance* 10 (2000) 323-338.
25. Asset valuation with unhedgeable risks, Proceedings of Conference on Decision and Control (2000) 18-27.
26. Computation of distorted probabilities for diffusion processes via stochastic control methods (with V. Young), *Insurance: Mathematics and Economics* 27 (2000) 1-18.
27. Numerical schemes for variational inequalities arising in international asset pricing (with J.E. Hodder and A. Tourin), *Computational Economics* 17 (2001) 43-80.
28. A solution approach to valuation with unhedgeable risks, *Finance and Stochastics* 5 (2001) 61-82.
29. Free boundary problems in asset pricing, *Complementarity: applications, algorithms and extensions*, M.C. Ferris, O.L. Mangasarian and J.-S. Pang (eds.), Kluwer Academic Publishers (2001) 104-136.
30. Bounds on derivative prices in an intertemporal setting with proportional costs and multiple securities (with G. Constantinides), *Mathematical Finance* 11 (2001) 331-346.
31. Environmental models with irreversible decisions (with J. Scheinkman), *Journal of Economic Theory* 96 (2002) 180-207.
32. Pricing dynamic insurance risks: an expected utility approach (with V. Young), *Scandinavian Actuarial Journal* 4 (2002) 16-30.
33. Stochastic control methods in asset pricing, *Handbook of Stochastic Analysis and Applications*, D. Kannan and V. Lakshmikantham (eds.), Marcel Dekker (2003) 102-145.
34. Pricing early exercise claims in incomplete markets (with A. Oberman), *Computational Management Science* 1 (2003) 75-107.
35. A wealth-dependent investment opportunity set: its effects on optimal consumption and portfolio decisions (with S. Choi, H.-K. Koo and G. Shim), *Annals of Economics and Finance* 4(2) (2003) 427-469.
36. An example of indifference prices under exponential preferences (with M. Musiela), *Finance and Stochastics* 8 (2004) 229-239.
37. A valuation algorithm for indifference prices in incomplete markets (with M. Musiela), *Finance and Stochastics* 8 (2004) 399-414.
38. Indifference prices of early exercise claims (with M. Musiela), *Contemporary Mathematics, American Mathematical Society*, 351, Proceedings of the AMS-IMS-SIAM Joint Summer Research Conference on Mathematics of Finance, G. Yin and Q. Zhang (eds.), AMS (2004) 259-272.
39. Bounds and asymptotic approximations when volatility is random (with R. Sircar), *SIAM Journal on Control and Optimization* 43 (2005) 1328-1353.
40. Pricing Insurance via Stochastic Control: optimal consumption and terminal wealth (with V. Young), *Finance* 25 (2005) 141-155.
41. Dynamic asset allocation and consumption choice in incomplete markets (with S. Stoikov), *Australian Economic Papers* 44(4) (2005) 414-454.

42. Investment and valuation under backward and forward dynamic exponential utilities in a stochastic factor model (with M. Musiela), *Advances in Mathematical Finance*, Birkhauser, Boston (2007) 303-334.
43. Utility valuation of Credit Derivatives: Single and Two-name case (with R. Sircar), *Advances in Mathematical Finance*, Birkhauser, Boston (2007) 279-301.
44. Optimal investments in the presence of unhedgeable risks and under CARA preferences (with S. Stoikov), *IMA Volume Series*, Institute for Mathematics and its Applications, in print.
45. Derivative pricing, investment management and the term structure of exponential utilities: The case of binomial model (with M. Musiela), *Indifference Pricing*, R. Carmona (ed.), Princeton University Press, in print.
46. Options: New perspectives, *Palgrave Dictionary of Economics*, 2nd Edition, in print.
47. Optimal asset allocation under forward exponential criteria (with M. Musiela), *Markov Processes and Related Topics: Lecture Notes - Monograph Series*, *Institute for Mathematical Statistics* (2006), in print.
48. Utility valuation of Credit Derivatives and application to CDOs (with R. Sircar), submitted for publication.
49. Portfolio choice under dynamic investment performance criteria (with M. Musiela), submitted for publication.
50. Maturity-independent risk measures (with G. Zitkovic), submitted for publication.
51. Credit derivatives and risk aversion (with T. Leung and R. Sircar), submitted for publication.
52. Investment performance measurement under asymptotically linear risk tolerance (with T. Zhou), submitted for publication.
53. Investments and forward utilities (with M. Musiela), preprint (2006).
54. A note on the minimal martingale and minimal entropy measures in incomplete binomial models (with E. Sokolova), preprint (2007).
55. Indifference valuation in incomplete binomial models (with M. Musiela and E. Sokolova), preprint (2007).
56. Indifference pricing under forward valuation criteria: The case study of the binomial model (with M. Musiela and E. Sokolova), preprint (2007).
57. Implied preferences and bespoke portfolios (with M. Musiela), preprint (2007).
58. Stochastic partial differential equations in portfolio choice (with M. Musiela), preprint (2007).

## INVITED PRESENTATIONS

2008

AMS National Meeting, San Diego

Conference on "Stochastic Analysis in Finance and Insurance", Oberwolfach, Germany

University of Oxford

Midwest Finance Association Meeting, San Antonio, TX

Brown University, Providence, RI

CBMS-NSF Conference in Mathematical Finance, University of California, Santa Barbara

5th European Congress of Mathematicians, Amsterdam, Netherlands

5th World Congress of the Bachelier Finance Society, London, UK

International Conference on Price, Liquidity, and Credit Risks, Konstanz, Germany

Kick-off-Workshop, Special Semester on Stochastics with emphasis on Finance, RICAM, Linz, Austria

Optimization and Optimal Control, Special Semester on Stochastics with emphasis on Finance, RICAM, Linz, Austria

University of California, Berkeley

Dahlem Conference, Humboldt University, Berlin, Germany

University of Pennsylvania

SIAM Conference on Control and Optimization, Cancun, Mexico

*2007*

6th Winter School in Financial Mathematics (tutorial lectures), Lunteren, Netherlands  
 Conference on “Recent Developments in Financial and Insurance Mathematics and the interplay with the Industry”, Oberwolfach, Germany  
 WCQF, Stanford University  
 Kent-Purdue Mini-Symposium on Financial Mathematics, Kent State University Meeting on “Financial Engineering and Financial Mathematics”, University of Michigan, Ann Arbor  
 Workshop in Financial Mathematics, International Center for Mathematical Sciences, Edinburgh  
 Meeting on “Advanced Mathematical Methods in Finance”, Vienna, Austria  
 Princeton University  
 Columbia University  
 Fields Institute, Toronto, Canada  
 Quantitative Methods in Finance Conference, Sydney, Australia

*2006*

Symposium on Optimal Stopping and Applications, University of Manchester, England  
 Bachelier Seminar, Paris VI, Paris, France  
 Conference in Honor of S. Sethi, The University of Texas at Dallas  
 Workshop in Mathematical Finance and Insurance, Lijiang, China  
 Conference on Markov Processes and related topics, University of Wisconsin, Madison, WI  
 Workshop on “Discontinuous change in behavior issues in PDEs”, Anogia, Greece  
 Fourth World Congress of the Bachelier Finance Society (Plenary Lecture), Tokyo, Japan  
 Southeast Actuarial Forum, Dallas  
 University of California, Santa Barbara  
 Mathematical Finance, 60th Birthday Conference in Honor of Dilip Madan, University of Maryland, College Park  
 Southern Africa Mathematical Sciences Association 2006 Conference, Botswana

*2005*

Workshop on Financial Mathematics, Carnegie Mellon University, Pittsburg, PA  
 Stochastic Modeling, Center for Mathematical Research, University of Montreal, Montreal, Canada  
 SIAM Conference on Control and Optimization (plenary lecture), New Orleans, LA  
 Annual Meeting of the Association of Women in Mathematics, New Orleans, LA  
 Meeting on Free Boundary Problems and Applications, Buenos Aires, Argentina  
 Di Tella University, Buenos Aires, Argentina  
 Workshop on PDEs and Mathematical Finance, KTH, Stockholm, Sweden  
 Opening Workshop on Mathematics, Statistics and Econometrics, SAMSI, NC  
 Workshop on Credit Risk, SAMSI, NC

*2004*

Workshop on Mathematical Finance, Humboldt University of Berlin, Berlin, Germany  
 Program on Tools for Modeling and Data Analysis in Finance and Asset Pricing (plenary lecture), Institute of Mathematics and its Applications, Minneapolis, MN  
 Cornell University, Ithaca, NY  
 University of Southern California, Los Angeles, CA  
 University of Michigan, Ann Arbor, MI  
 Princeton University  
 Imperial College, London, England

*2003*

Western Finance Association Meeting, Los Cabos, Mexico  
 AMS-IMS-SIAM Joint Summer Research Conference in Mathematical Finance, Snowbird, UT  
 Workshop on Probability and Partial Differential Equations in Modern Applied Mathematics, IMA, Minneapolis, MN  
 Columbia University, New York, NY  
 Stochastic Analysis in Finance and Insurance, Oberwolfach, Germany  
 Princeton University  
 Numerical probabilistic methods for high-dimensional problems in finance, American Institute of Mathematics, Research Conference Center, Palo Alto, CA  
 Summer School in Economics and Finance, Samos, Greece

*2002*

Stanford University, Palo Alto, CA  
 Columbia University, New York, NY  
 Conference on Quantitative Methods in Finance (plenary speaker), QMF'02, Sydney, Australia  
 Conference on Risk and Insurance (plenary speaker), Samos, Greece  
 Bachelier Seminar, University of Paris VI, Paris, France  
 Invited hour lecture at AMS Meeting at University of Michigan, Ann Arbor, MI  
 Technical University of Vienna, Vienna, Austria  
 Athens University of Economics and Business, Athens, Greece  
 Special session on "Viscosity solutions and their Applications", AMS Meeting in Pisa, Italy  
 Tenth International Colloquium on Numerical Analysis and Computer Sciences and Applications, Plovdiv, Bulgaria  
 Conference on Stochastic Analysis and Finance, Warsaw, Poland  
 King's College, London, UK

*2001*

Joint AMS-FMS Meeting, Lyon, France  
 SIAM Conference on Control, San Diego, CA  
 INFORMS, Applied Probability Conference, New York, NY  
 Annual Meeting of the International Statistical Institute, Seoul, Korea  
 Conference on Financial Mathematics: Risk Management, Modeling and Numerical Methods, IPAM, UCLA, CA  
 Short course on Mathematical Finance (2 lectures), Thematic program on Viscosity solutions methods in PDE, Pacific Institute for the Mathematical Sciences, Vancouver, Canada  
 Invited hour lecture at AMS meeting at Ohio State University, OH  
 International Conference on Computational and Mathematical Finance, Seoul, Korea

*2000*

Third World Congress of Nonlinear Analysis (WCNA-2000), University of Catania, Catania, Italy  
 Conference on Mathematical Analysis and its Applications, Athens, Greece  
 First Conference in Actuarial Science and Finance (plenary lecture), Samos, Greece  
 Conference on Mathematical Finance (plenary lecture), University of Missouri, Columbia  
 Conference on Stochastic Analysis in Finance and Insurance, Oberwolfach, Germany  
 Fifth World Congress of the Bernoulli Society, Guanajuato, Mexico  
 Fourth ColumbiaJAFEE Conference on Mathematical Finance and Financial Engineering, Tokyo, Japan

*1999*

Workshop in Finance, National Technical University, Seoul, Korea  
 Risk Conference, New York, NY  
 University of Wisconsin-Madison, Madison, WI

AMS International Meeting, Denton, TX  
 ICCP99: International Conference on Complementarity Problems, Madison, WI  
 Economic Theory Conference, Rhodes, Greece  
 INFORMS, Applied Probability Conference, Ulm, Germany  
 Workshop on Risk Theory, Oberwolfach, Germany  
 Workshop on Mathematical Finance, Strobl and Vienna, Austria  
 Morning Star First School of Mathematical Finance, Beijing, China  
 University of Ulm, Ulm, Germany  
 Workshop on Mathematical Finance, Austin, TX  
 Conference on Decision and Control, Phoenix, AZ

*1998*

UCLA, Los Angeles, CA  
 Morgan Stanley, New York, NY  
 Conference on Computational Economics, Cambridge, England  
 Summer School on Viscosity solutions and their applications, Herakleion, Greece  
 University of Texas at Austin, Austin, TX  
 Stanford University, Palo Alto, CA

*1997*

AMS Annual Meeting (tutorial lecture), San Diego, CA  
 University of Chicago, Chicago, IL  
 Princeton University, Princeton, NJ  
 ETH, Zurich, Switzerland  
 AMS Regional Meeting, Detroit, MI  
 ESSEC, Paris, France  
 International Symposium on Mathematical Programming (plenary lecture), Lausanne, Switzerland  
 Conference on Quantitative Methods in Finance, QMF '97, Sydney, Australia  
 Conference on Risk Management, Finance and Insurance, Oberwolfach, Germany  
 AMS Meeting, Ixtapa, Mexico

*1996*

Workshop on Mathematical Finance and Applications, Humboldt University, Berlin, Germany  
 University of Vienna, Austria  
 International Meeting in Finance, AFFI, Geneva, Switzerland  
 University of Illinois, Urbana-Champaign, IL  
 SIAM Conference on Control and its Applications, Kansas, MO  
 University of Crete, Herakleion, Greece  
 University of Paris IX-Dauphine, Paris, France  
 ESSEC, Paris, France

*1995*

Bank of England Conference, Isaac Newton Institute, Cambridge, England  
 Conference on Numerical Methods in Mathematical Finance, Isaac Newton Institute, Cambridge, England  
 Conference on Mathematical Finance, Institute for Advanced Study, Princeton, NJ  
 University of Chicago, Chicago, IL  
 Midwest PDE meeting, Madison, WI  
 SIAM Conference on Decision and Control, St. Louis, MO  
 Workshop on Markets with Frictions, University of Chicago, Chicago, IL  
 Symposium on Options, University of Paris IX-Dauphine, Paris, France

*1994*

SIAM Conference on Control and its Applications, San Diego, CA  
 Meeting in Mathematical Economics and Mathematical Finance, Tunis, Tunisia  
 Meeting on Computational Economics and Mathematical Finance, Amsterdam, Netherlands  
 ORSA/TIMS International Meeting, Anchorage, AL  
 Regional Meeting of IMS (special session), Cleveland, OH  
 Conference on Mathematical Finance, Institute of Advanced Study, Princeton, NJ  
 Washington University-St Louis, St. Louis, MO  
 AMS Meeting, Cincinnati, OH

*1993*

Meeting on Stochastic Processes and their Applications, Ascona, Switzerland  
 International Meeting in Finance, AFFI, La Baule, France  
 Workshop in Mathematical Finance, IMA, Minneapolis, MN  
 Workshop on Options, University of Illinois, Urbana-Champaign, IL  
 Cornell University, Ithaca, NY  
 University of Crete, Herakleion, Greece

*1992*

SIAM Conference on Control and its Applications, Minneapolis, MN  
 Meeting on Mathematical Finance, Oberwolfach, Germany  
 International Meeting in Finance, AFFI, Paris, France  
 National ORSA/TIMS meeting, Orlando, FL  
 NSF-INRIA Franco-American Workshop on Mathematical Finance, Paris, France  
 University of Chicago, Chicago, IL  
 Brown University, Providence, RI  
 University of Wisconsin, Madison, WI

*1991*

30th IEEE Conference on Decision and Control, Brighton, England  
 National Meeting on Systems Engineering, Santiago, Chile  
 TIMS/SOBRAPO International Meeting, Rio de Janeiro, Brazil  
 Conference on Hamilton-Jacobi Equations, Castelliogne, Italy  
 Journe de Microeconomie, Caen, France  
 ORSA/TIMS Special Interest Conference on Applied Probability, Monterey, CA

*1990*

29th IEEE Conference on Decision and Control, Honolulu, HI  
 Caisse Autonome de Refinancement (CAR), Paris, France  
 INRIA Conference on Mathematical Models in Finance, Rocquencout, France  
 Stanford University, Palo Alto, CA  
 University of Paris IX-Dauphine, Paris, France  
 MIT, Boston, MA  
 University of Wisconsin-Madison, Madison, WI  
 University of Crete, Herakleion, Greece

*1987-1989*

Workshop on Mathematical Finance, Cornell University, Ithaca, NY  
 University of California-Santa Barbara, Santa Barbara, CA  
 University of Kentucky, Lexington, KY  
 Brown University, Providence, RI

## SERVICE TO THE PROFESSION

- Editorial Positions

Associate Editor of *SIAM Journal on Control and Optimization*, 2004-present

Associate Editor of *Finance and Stochastics*, 2003-present

Associate Editor of *Decisions in Economics and Finance*, 2001-present

Associate Editor of *Mathematical Finance*, 1999-present

Associate Editor of *Annals of Applied Probability*, 1997-2002

- President (2006-2008) and Vice-President (2004-2006) of the Bachelier Finance Society
- Vice Chair of the SIAM Activity Group (SIAG) of Financial Mathematics and Engineering, 2007-2008
- Mentor, Association of Women in Mathematics, 2005-present
- Member of Scientific Committee of the SIAM Annual Meeting, Denver, CO, 2009
- Co-organizer (with J.-P. Fouque, R. Carmona and R. Sircar) of 2nd Princeton Credit Risk Conference, Princeton, 2008
- Member of Scientific Committee of the SIAM Conference in Financial Mathematics and Engineering, New York, 2008
- Member of Scientific Committee of Conference in Actuarial Science and Finance, Samos, Greece, 2002, 2004, 2006 and 2008
- Organizer of a special session on “Optimization and valuation in incomplete markets”, American Mathematical Society Meeting, New Orleans, 2007
- Member of Scientific Committee of the SIAM Conference in Financial Mathematics and Engineering, Boston, 2006
- Member of Scientific Committee of the SAMSI (Statistical and Applied Mathematics Institute) Program on Financial Mathematics, Fall 2005
- Member of Organizing Committee of Workshop “Semi-martingale Theory and Practice in Finance”, Banff, Canada, 2004
- Organizer and chair of Scientific Committee of the “2nd World Congress of the Bachelier Finance Society”, Crete, Greece, 2002
- Co-organizer (with T. Kurtz) of the Summer Probability School on “Mathematical Finance”, University of Wisconsin-Madison, 1997
- Organizer of a special session on “Free boundary problems in Finance”, Conference on “Free Boundary Problems and Applications”, Crete, Greece, 1997
- Organizer of a special session on “Stochastic Models of Mathematical Finance”, AMS Regional Meeting, New York, NY, 1997
- Co-organizer (with L. Caffarelli and M. Avellaneda) of the Meeting on “Mathematical Problems in Finance”, Institute for Advanced Study, Princeton, NJ, 1996
- Co-organizer (with H.M. Soner) of a special session on “Applications of Stochastic Control”, 30th IEEE Conference on Control and Applications, Brighton, England, 1991
- Referring papers and proposals, NSF panelist

## SERVICE TO THE UNIVERSITY (current)

Actuarial Program Committee, Mathematics

Teaching Load Committee, Mathematics

Budget Committee, Mathematics

Graduate Program Committee, Mathematics

Committee on Endowed Resources, Mathematics

Faculty Research Committee, Red McCombs School of Business  
 Graduate Program Committee, IROM  
 Executive Committee, IROM  
 Co-organizer of the VIGRE Workshop Series in Financial Mathematics  
 Co-organizer of the Risk Seminar, IROM

### **GRADUATE STUDENTS**

P. Monin, current  
 R. Popoff, current  
 J. Windle, current  
 L. Zhang, current  
 N. Ringer, 2008 (expected)  
 T. Zhou, 2008 (expected)  
 K. Sokolova, 2007  
 Q. Su, 2007  
 S. Stoikov, 2005  
 M. Mazaheri, 2002  
 C. Tiu, 2002  
 S. Mac Nair, 2000

### **DOCTORAL DISSERTATION COMMITTEES**

M. Anthropolos, The University of Texas at Austin, current  
 A. Ditanna, The University of Texas at Austin, current  
 S. Wu, The University of Texas at Austin, current  
 B. Yang, The University of Texas at Austin, current  
 R. Elie, Ecole Polytechnique, 2006  
 W. Hann, The University of Texas at Austin, 2005  
 S. Kolos, The University of Texas at Austin, 2005  
 R. Melbourn, University of Wisconsin, Madison, 2000  
 C. Mueller, University of Wisconsin, Madison, 2000  
 T. Simmons, University of Wisconsin, Madison, 2000  
 B. Franklin, University of Wisconsin, Madison, 1999  
 Y. Oguz, University of Wisconsin, Madison, 1997  
 M. Giand-Abizzati, University of Reims, France, 1996  
 M. Cho, University of Wisconsin, Madison, 1994  
 A. Tourin, University of Paris IX-Dauphine, France, 1992

### **POSTDOCTORAL FELLOWS**

M. Tehranchi (Ph.D., Princeton)  
 A. Oberman (Ph.D., The University of Chicago)  
 J. Lim (Ph.D., Courant Institute, NYU)  
 G. Shim (Ph.D., Seoul National University)

### **CURRENT RESEARCH GRANTS**

National Science Foundation VIGRE-DMS-0091946  
 National Science Foundation FRG-DMS-0456118  
 National Science Foundation RTG-DMS-EMSW21