Curriculum Vitae

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Professional Career

Current Position (09/2013 – today)	Professor for Quantitative Finance at the Albert-Ludwigs University of Freiburg, Faculty of Economics and Behavioral Sciences
01/2016 – today	Dean of studies of the Faculty of Economics and Behavioral Sciences, Albert-Ludwigs University of Freiburg
02/2015 – today	Coopted member of the Faculty of Mathematics and Physics at the Albert-Ludwigs University of Freiburg
10/2009 – 08/2013	Juniorprofessor (W1, tenure track) at the Institute for Research in Economic Evolution at the Albert-Ludwigs-University of Freiburg Head of the Research Group „Financial Mathematics: Pricing of Risks in Incomplete Markets“
10/2006 – 09/2009	Juniorprofessor (W1) at the Institute for Social Sciences and Economics at the University of Bonn Member of the cluster of excellence „Mathematics: Foundations, Models, Applications“ and the Bonn Graduate School of Economics
08/2005 – 09/2006	Research Analyst at the „Department for Banking Supervision“ at Deutsche Bundesbank Member of the subgroup „Concentration risks“ of the Research Task Force of the Basel Committee of Banking Supervision
09/2004 – 07/2005	Research assistant at the Institute for Applied Mathematics at the University of Bonn

Education

12/2004	PhD (Dr. rer. nat.) at the Institute for Applied Mathematics
10/2002 – 08/2004	PhD studies at the University of Bonn
10/2002	Diplom in mathematics
10/1998 – 10/2002	Studies in mathematics at the Universities of Bonn and Toronto
06/1998	Abitur, Münster

Scholarships and Awards

08/2015	Instructional Development Award (IDA) 2015/16, joint project with Prof. Dr. Thorsten Schmidt
06/2015	3. Prize of Postbank Finance Award 2015 and Winner of the WELT Finance Essay Award 2015 (student teammembers: Danjela Guxha, Mariia Markovych, Christiane Müller, and Daria Saulenko)
07/2005	Award for the dissertation from the „Gesellschaft von Freunden und Förderern der Universität Bonn“
04/2003 – 08/2004	Scholarship of the German National Academic Foundation
10/2002 – 03/2003	Scholarship of the Bonn International Graduate School
08/2001 – 05/2002	Scholarship from the University of Bonn for the student exchange with the University of Toronto

Surveying Experiences

Journals:	Review of Finance
	Finance and Stochastics
	Journal of Mathematical Finance
	Journal of Credit Risk
	Journal of Computational Finance
	Quantitative Finance
	IMA Journal of Management Mathematics
	International Journal of Theoretical and Applied Finance
	International Review of Economics and Finance
	International Journal of Approximate Reasoning
	Journal of the Operation Research Society
	Operation Research Letters
	Intern. Journal of Financial Engineering and Risk Management
Foundations:	Surveying for the German National Academic Foundation

Publications

Monographs

[1] *Concentration Risk in Credit Portfolios.*
Springer Verlag, European Actuarial Academy (EAA) Lecture Notes, 2009.

Articles

[1] *Endogenous credit spreads and optimal debt financing structure in the presence of liquidity risk.*
European Financial Management, forthcoming (with D. Oeltz and Y. Xiao).

[2] *Rollover risk and credit risk under time-varying margin.*
Quantitative Finance, forthcoming (with X.-Z. He and Y. Xiao).

[3] *Collateralized Borrowing and Default Risk.*
In: Kallsen, J., Papapantoleon, A. (Eds.): Advanced Modelling in Mathematical Finance - In honour of Ernst Eberlein, Springer Proceedings in Mathematics & Statistics, Springer, 2016 (with Y. Xiao).

[4] *Funding liquidity, debt tenor structure, and creditor's belief: An exogenous dynamic debt run model.*
Mathematics and Financial Economics 9, pp. 271–302, 2015 (with G. Liang and W. Wei).

[5] *A multi-period bank run model for liquidity risk.*
Review of Finance 18, pp. 803–842, 2014 (with G. Liang and Y. Xiao).

[6] *Optimality of payoffs in Lévy models.*
International Journal of Theoretical and Applied Finance 17 (6), 1450041, 2014. DOI: 10.1142/S0219024914500411 (with E.A. von Hammerstein, L. Rüschendorf, V. Wolf)

[7] *Value-at-risk computations in stochastic volatility models using second order weak approximation schemes.* International Journal of Theoretical and Applied Finance 17(1), 1450004, 2014 (with L. Matchie).

[8] *Construction of cost-efficient self-quanto calls and puts in exponential Lévy models.*
In: Vanmaele, M., Deelstra, G., De Schepper, A., Dhaene, J., Schoutens, W., Vanduffel, S., Vyncke, D. (Eds.): Handelingen Contactforum Actuarial and Financial Mathematics Conference, Interplay between Finance and Insurance, February 6–7, 2014, Koninklijke Vlaamse Academie van België voor Wetenschappen en Kunsten, Brussel, pp. 49–61, 2014 (with E.A. v. Hammerstein, L. Rüschendorf, V. Wolf)

[9] *Granularity adjustment for regulatory capital assessment.* International Journal of Central Banking 9(3), pp. 33-71, 2013 (with M.B. Gordy).

[10] *Failure of the saddle-point method in the presence of double defaults.*
Journal of Risk 15(1), pp. 71–89, 2012.

[11] *An asset drop model as an alternative to the treatment of double defaults within the Basel framework.* Journal of Credit Risk 3(1), pp. 41–63, 2012 (with S. Ebert).

[12] *Treatment of double default effects within the granularity adjustment for Basel II.*
Journal of Credit Risk 7 (1), pp. 1–31, 2011 (with S. Ebert).

[13] *Quantification of liquidity risk in a two-period model.* in: Vanmaele, M., Deelstra, G., De Schepper, A., Dhaene, J., Schoutens, W., Vanduf- fel, S., Vyncke, D. (Eds.): Handelingen Contactforum Actuarial and Financial Mathematics Conference, Interplay between Finance and Insurance, February 10–11, 2011, Koninklijke Vlaamse Academie van België voor Wetenschappen en Kunsten, Brussel, pp. 51–60, 2011 (with G. Liang and Y. Xiao).

[14] *Absolutely continuous laws of jump-diffusions in finite and infinite dimensions with applications to mathematical finance.*
SIAM Journal of Mathematical Analysis 40 (5), pp. 2132-2153, 2009 (with B. Forster and J. Teichmann).

[15] *Granularity adjustment for Basel II.*
Discussion paper, Series „Banking and Financial Studies“ 01/2007, Deutsche Bundesbank 2007 (with M.B. Gordy).

[16] *Quantification of idiosyncratic risk in the ASRF model.*
Proceedings of the Third Brazilian Conference on Statistical Modelling in Insurance and Finance, pp. 160–165, Maresias (Brazil) 2007 (with M.B. Gordy).

[17] *Studies on credit risk concentration: an overview of the issues and a synopsis of the results from the Research Task Force project.*
BCBS Publications No. 15 (available at http://www.bis.org/publ/bcbs_wp15.htm) November 2006 (with P. Asberg Sommar, M. Birn, J. Demuynck, K. Düllmann, A. Foglia, M. B. Gordy, T. Isogai, C. Lotz, C. Martin, N. Masschelein, C. Pearce, J. Saurina, M. Scheicher. C. Schmieder, Y. Shiina, K. Tsatsaronis, H. Walker).

[18] *An asymptotic expansion for the Black-Scholes model with generalized volatility.*
Bulletin des Sciences Mathématiques 128 (8), pp. 661–685, 2004.

Dissertation

[1] *Finite dimensional realizations of interest rate models with jumps and an asymptotic expansion for the Black-Scholes model with generalized volatility.*
Dissertation, Universität Bonn, 2004.