

NICOS CHRISTOFIDES

n.christofides@imperial.ac.uk nicos.christofides@gmail.com

² Professor of Operations Research (OR) and later Mathematical Finance at Imperial College.

² Co-founder and Director of the Centre for Quantitative Finance (CQF) at Imperial College (1990-2007). Co-founder and Director of the Institute of Financial Systems Engineering (IFSE) at Imperial College (2008-).

² Published over 150 papers and 4 books, in mathematical modelling, optimization and finance. Supervised over 200 PhD research students.

² On the Editorial Board of: *SIAM J. Algebraic Methods*, *J. Theoretical and Applied Finance*, *J. Applied Discrete Mathematics*, *J. Computational Management Science*, etc.

² OECD Scientific Advisor, NATO Expert Advisor

² Consultancy assignments for Citibank, Morgan Stanley, Lehman Bros, UBS, Credit Swiss, Deutsche Bank, Calyon, BNP Paribas, Mizuho, Nomura, HSBC, Barclays Capital, RBS, Zurich Insurance, BP, ICI, BT, Fujitsu, etc.

Worked on: Asset/Liability/Risk Management, Asset pricing and hedging in incomplete