

Short CV of Rüdiger Frey

Rüdiger Frey is Professor of Mathematics and Finance at WU Vienna. Prior to that he held positions as Professor of Optimization and Financial Mathematics at the University of Leipzig and various academic positions at the University of Zurich and at the Federal Institute of Technology (ETH) in Zurich. He holds a diploma in mathematics from the University of Bonn where he received his PhD in financial economics in 1996. His main research fields are quantitative risk management, dynamic credit risk models and the pricing and hedging of derivatives under incompleteness and market frictions. Rüdiger has published research papers in leading international academic journals and has given seminars at a number of important international conferences and institutions. He is coauthor of the popular book "Quantitative Risk Management: Concepts Techniques & Tools" (Princeton University Press 2005).