Curriculum Vitae - Georg Pflug

Born on June 10th, 1951 in Vienna. Study of Law, Mathematics and Statistics at the University of Vienna, Magister iuris (1974), Ph.D in Mathematics (1976). Assistant Professor University of Vienna (1976-81). Professor, University of Giessen, Germany (1981-1989). Full Professor, University of Vienna (1989 -), Head of the Computational Risk Management Group. .

Visting Professor at the University of Bayreuth (1979), Michigan State University (1985), University of California Davis (1993), Université de Rennes (1994), Technion Haifa, Israel (1996), Princeton University (2001), University of California Davis (2006).

Dean, Department of Mathematics, University of Giessen, Germany (1987-88); **Head**, Department of Statistics and Decision Support Systems, University of Vienna (2000-2003); **Member of Senate,** University of Vienna (200-2003)**; Research scholar**, International Institute of Applied Systems Analysis, IIASA (1990 -) - Risk, Modelling and Society (RMS), Risk and Vulnerability Project (RAV).

Editor-in-Chief: Statistics and Decisions.

Associate editor: Statistics and Probability Letters, Stochastic Programming Electronic Publication Series, Central European Journal of Operations Research, Austrian Journal of Statistics, Mathematics of Operations Research (1994 - 1997), Mathematical Methods of OR, Computational Optimization and Applications, Computational Management Science.

Member, Council of Scientists, INTAS, Bruessel (1999 - 2002); Fellow, International Statistical Institute; Member, executive board of the international committee on stochastic programming (COSP); Member of the board of INFORM (Austrian Society for Insurance, Financial and Operational Risk Management); Member, scientific advisory board, University of Bolzano/Bozen.

Author of 4 books, editor of 6 books, and more than 70 publications in refereed journals, such as: Annals of Statistics, Annals of OR, Probability Theory, J Statist. Planning and Inference, J. ACM, Parallel Computing, The Computer Journal, Math. Programming, Mathematics of Optimization, SIAM J. on Optimization, Computational Optimization and Applications, J. Applied Probability, Stoch. Processes and Applications, Graphs and Combinatorics, J. Theoretical Computer Science, Journal of Banking and Finance, Quantitative Finance etc. etc.

Organizer of COMETT II Workshop "Simulation and Optimization", Raach (1992); Workshop"Computer Intensive Methods in Simulation and Optimization", IIASA (1994); EURO Winter School "Stochastic Optimization", Semmering (1996); Fourth World Congress of the Bernoulli Society, Vienna (1996); Workshop Stochastic Dynamic Optimization, IIASA (2002); Workshop series "Mathematical Optimization for Financial Models", Semmering (2003), Cyprus (2003), Bergamo (2004); Workshop “Finance and Decisions”, Bozen (2005); 11th International Conference on Stochastic Programming, Vienna (2007); Workshop “Models for credit and operational risks”, Bozen (2007); APMOD, Vienna and Bratislava (2008).

Project leader of past and present projects: Statistical pattern recognition (Austrian National Bank); Pension fund management (BVP pension fund); Data dependency in financial optimization (FWF- Austrian Science Fund); Optimal network design and marketing strategies (Telekom Austria); AURORA-Advanced parallel and distributed algorithms for Computational Finance (FWF); Unit life insurance with guarantee (Austrian National Bank); WEBOPT (European Commission-subproject leader), Risk management in liberalized electricity markets (WWTF); Seeds in Finance (Austrian National Bank), RISKPLAN (Asia-Link), Long-term risk management (FWF), ALMPEK: Pension fund management (Bridge Program).

Teaching program:

Mathematical Statistics, Stochastic Processes, Finance and Insurance Mathematics, Stochastic Optimization, Risk Modeling.

Research Program:

Risk Models and Risk Management; Stochastic Optimization; Computational Management Science; High Performance and Parallel Algorithms; Applications in Management of Insurance; Pension Funds and Electricity portfolios; Swing options and stochastic games, Catastrophe modeling.

Homepage

http://homepage.univie.ac.at/georg.pflug/