Peter Tankov

Professor of Quantitative Finance at ENSAE ParisTech

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POSITIONS

February–June 2017 : Visiting professor at Imperial College London
From September 2016 : Professor of Quantitative Finance at ENSAE ParisTech
From September 2011 : Professor of Applied Mathematics at Université Paris-Diderot
2011–2013; 2014–2016 : Part-time faculty at Ecole Polytechnique
2008–2011 : Assistant professor (professeur chargé de cours) at Ecole Polytechnique
2005–2008 : Assistant professor (maître de conférences) at LPMA, Université Paris Diderot
2004–2005 : Postdoc at INRIA in the MATHFI project

EDUCATION / DIPLOMAS

2010: Habilitation à Diriger les Recherches, Université Paris Diderot
2001–2004 : PhD at CMAP, Ecole Polytechnique (advisor: Rama Cont).
2000–2001 : Master "Probability and Applications" at Université Pierre et Marie Curie
1998–2000 : Ecole Polytechnique (X97).

AWARDS

Best young researcher in finance award, Europlace Institute of Finance, 2016

RESEARCH HIGHLIGHTS

Research output: 36 articles published or accepted in international refereed journals; 8 refereed book chapters / conference proceedings, 1 monograph (Financial Modeling with Jump Processes), 1 edited book (Forecasting and Risk Management for Renewable Energy), over 80 invited conference presentations. PhD Students: 8 defended, 2 in progress

ILB Program on Green and Sustainable Finance: Since 2018, I am developing research in Green and Sustainable finance, in particular as the scientific director of the ILB program focusing in this field

Key words: Green finance; Stochastic models for energy and energy markets; **Jumps models in finance**; Volatility surface and stochastic volatility models; Hedging of options; Illiquid financial markets; Discretization and simulation of stochastic processes with jumps; Asymptotic methods in financial mathematics; Extreme value theory; Dependence modeling

Editorial board membership Mathematical Finance, Finance and Stochastics, SIAM Journal of Financial Mathematics, Statistics and Risk Modeling (formerly Statistics and Decisions), Electronic Journal of Probability / Electronic Communications in Probability (2015–2017)

Membership of scientific councils, chairs, research initiatives Member of the executive scientific council of Louis Bachelier Institute, member of the research initiative FIME (Finance of Energy Markets)

Collaborative research projects I am coordinating the collaborative project FOREWER (Forecasting and Risk Evaluation for Wind Energy Production), 2014–2019, funded by the French National Research Agency (ANR), involving 5 academic / industrial partners, 24 researchers and a budget of about 500,000 euros.