

Mark S. Joshi

Contact Details:

Centre for Actuarial Studies
University of Melbourne
Victoria 3010
Australia

Tel +61 425 728 284 (mobile)

E-mail: mark@markjoshi.com

Web: www.markjoshi.com

Employer: University of Melbourne 2005--

Position: Professor

University Councillor 2008—2009

Education: Oxford BA (top of year) 1987--1990,

Massachusetts Institute of Technology PhD in pure mathematics, 1990--1994

Previous employment: assistant lecturer DPMMS Cambridge University 1994--1999,

Head of QuaRC, (started as senior quantitative analyst) Group Risk Management, Royal Bank of Scotland Group, 1999--2005

Over 20 pure maths papers and over 40 financial maths papers.

Solo Books: the Concepts and Practice of Mathematical Finance, CUP 2003, 2008; C++ Design Patterns and Derivatives Pricing, CUP 2004, 2008; More Mathematical Finance, Pilot Whale Press 2011, Proof patterns forthcoming

Joint books: Quant Job Interview Questions and Answers, Createspace 2008, Pilot Whale Press 2013, Introduction to Mathematical Portfolio Theory CUP 2013

Open source projects: QuantLib, xlw, kooderive

Prizes: Oxford University Prize in Mathematics 1990, University of Melbourne, Faculty of Business and Economics Prize for Exceptional Distinction in Research and Research Training 2011

Citizenship: UK, Australian permanent resident

Grants: Faculty research grant 2007, 2008. ARC grant 2008—2013. NVIDIA equipment grant 2009, 2013. University Teaching and learning Initiative grant 2013-2014.

Certificates: Research excellence 2007, 2010, 2011. Teaching excellence 2010.

Completion of subject design and renewal course 2009.

Positions and committees: University finance committee 2008-2009, Audit and risk committee 2008. Acting director Centre for Actuarial Studies July-December 2011; Director of studies graduate diploma in actuarial studies; faculty sabbatical committee 2010-2012; Academic board appeals 2012--; First aid officer 2010; Art officer 2013-;