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Employer: University of Melbourne
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Education: Oxford BA (top of year) 1987--1990,
Massachusetts Institute of Technology PhD in pure mathematics, 1990-1994

Books: Concepts and Practice of Mathematical Finance published by CUP in Dec 2003.
C++ Design Patterns and Derivatives Pricing published by CUP in June 2004.

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 20 financial maths papers.

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