

Curriculum Vitae

A/Prof. Christian-Oliver Ewald
School of Mathematics and Statistics
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Education and Training :

- 2009 Habilitation (eligibility to hold a Professorship at a German University),
University of Kaiserslautern Thesis : "On Some Aspects of Volatility
in Financial Markets". Referees : Prof. P. Imkeller (Berlin),
Prof. R. Korn (Kaiserslautern), Prof. D. Nualart (Kansas USA)
- 2002 Dr. rer. nat. in Mathematics, Universität Heidelberg (cum laude)
Thesis : "Hochschild Homology and de Rham Cohomology of Stratifolds"
Supervisor : Prof. Dr. Dr. h.c. Matthias Kreck, Prof. Dr. Bruce Blackadar
- 1998 German Diplom in Mathematics, Universität Mainz ("sehr gut ")
Thesis : "Complex oriented Cohomology of finite Groups"
Supervisor : Prof. Dr. Dr.h.c. Matthias Kreck

Employment :

- 2009- University of Sydney, Associate Professor in Applied Mathematics
2006-2008 University of St.Andrews, Lecturer in Economics
2005-2006 University of Leeds, Lecturer in Mathematical Finance
2002- 2005 Universität Kaiserslautern, Lecturer for Mathematical Finance
1999-2002 Universität Heidelberg, Teaching Fellow

Visiting Positions and Affiliations:

- 09/2009-02/2010 Nottingham University Business School (China Campus)
Adjunct Associate Professor in Economics
01/2009- Center for Dynamic Macro Economic Analysis, University of
St. Andrews, Research Affiliate

Research Areas :

- Mathematical Finance and Economics, Optimal Control, Game Theory, Monetary Policy, Environmental Economics

Research Grants: (as Chief Investigator)

- 150.000 AUD ARC Discovery Grant "Qualitative and quantitative aspects of Asian and Australian options
- 3.000 GBP "Exterior differential forms, homology and the characterization of aggregate demand", joint project with Ivar Ekeland, sponsored by the Royal Society
- 3.000 GBP "Advanced mathematical methods in Economics and Finance", sponsored by the UK Economics Network and Higher Education Council
- 40.000 AUD "University of Sydney Reserach Incentives Scheme"

Membership on Editorial Boards:

- "Investment Management and Financial Innovation" (IMFI)

Administration:

- external examiner for Mathematical Finance at Xian Jiaotong & Liverpool University
- setup of 2 new degrees (Analytical Finance (1 year PG) and Applied Quantitative Finance (4 year UG)) at the University of St.Andrews
- member of the postgraduate review committee at the University of Sydney

Publications:

- 25 peer reviewed publications in top ranking journals such as Journal of Economic Dynamics and Control, Quantitative Finance, International Journal of Theoretical and Applied Finance, Mathematical Social Sciences, Decisions in Economics and Finance, Communications in Mathematical Physics, Advances in Applied Probability etc.

Supervisions:

- successfully supervised 2 PhD students as main supervisor (Yajun Xiao, PhD in Finance, Frankfurt (2009) and Wen-Kai Wang, PhD in Economics, St. Andrews (2009))
- currently supervising 6 PhD students, 3 as main supervisor, 3 as associate supervisor

Industrial Collaboration and Consulting:

- research collaboration including direct funding and student placement with AON London
- collaborative project and consulting work for Acropolis Securities S.A