

Short bio

Thaleia Zariphopoulou

Thaleia Zariphopoulou is the holder of the Presidential Chair of Mathematics and the V.F. Neuhaus Professorship of Finance at the University of Texas at Austin. Previously, she was the Laun Professor at the University of Wisconsin, Madison and from 2009-2012, the first holder of the statutory Oxford-Man Chair in Quantitative Finance at the Mathematical Institute, University of Oxford. She is an associate faculty member of the Oxford-Man Institute of Quantitative Finance and holds a Visiting Professorship at the Mathematical Institute, University of Oxford.

Her area of expertise is Financial Mathematics and Stochastic Optimization. She has published extensively in the areas of investments and valuation in incomplete markets, and introduced novel approaches to indifference valuation, risk measures and stochastic utilities.

She has served very actively the community of Financial Mathematics. She sits on the editorial board of twelve academic journals and monograph series, and she is the Editor of the SIAM Book Series in Financial Mathematics. She has served in various prize committees and panels.

She has also been the Vice-Chair (2007-2010) of the SIAG Activity Group in Financial Mathematics and Engineering and has served as Vice-President (2004-2006) and President (2006-2008) of the Bachelier Finance Society. She is currently the Chair of the Mentoring Initiative in Financial Mathematics.

In 2012, she was elected SIAM Fellow and in 2014, she was an invited speaker at the International Congress of Mathematicians in Seoul.