Name: **Peter Karl FRIZ**
Marital status: Single
Nationality: Austrian

Date of birth: 20 April 1974
Place of birth: Klagenfurt, Austria
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Education:

Fall 2000 − now	Fellowship of **New York University**, PhD at **Courant Institute** of Mathematical Sciences, Interests: Stochastic/Malliavin Calculus, Jump processes, Finance; Advisor: **S. Varadhan**
Oct 1999 − Jun 2000	**Cambridge University**, Certificate of Advanced Studies in Mathematics, scholarship and member of **Trinity College**, elected Fellow of **Cambridge European Trust**
Sep 1997 − Jun 1999	**Ecole Centrale Paris**, Physics and Engineering, top 5% ranking of entire class; double−degree program with
1993−1999	**Vienna University of Technology** (Austria), Computer science, highest honors

Teaching experience:

Fall 2000 − now	Teaching at NYU (Calculus, Case Studies in Financial Modeling)
Aug 1999	Teaching undergraduate−maths for "classe prépa" students in Paris, France
Sep 1995 − Jan 1997	Teaching−assistant at the TU−Vienna, Austria

Professional and research experience:

Summer 2001	**BNP−Paribas** (New York), Fixed−Income research: project on Bermudan Swaptions
Summer 2000	Research project at the **Ecole Normale Supérieure** (Paris, France), results published
Summer 1998	Research project at **Oxford University** (Dept. of Applied Mathematics), results published
Feb 1996	Network installation at BOEHLER (Milan, Italy)
Summer 1991−94	Several IT−internships in Vienna, Austria (including **IBM)**

Languages:

German	Mother tongue
English	Studies in UK/USA since 99
French	Studies in France for 2 years, "Diplôme de Langue Française" (Alliance Française)
Italian	4 years at school, summer lectures (95), internship in Italy
Russian	Humble reading skills (with dictionary)

Computing / programming skills (not exhaustive): C, C++, MatLab, Mathematica, Excel

Publications:

− *Application of large deviation methods to the pricing of index options in finance*	**C.R.Acad.Sci.Paris (to appear),** joint with M.Avellaneda, D. Boyer−Olson, Jerome Busca
− *Reconstruction of Volatility: Pricing index options using the steepest−descent approximation*	**RISK (Oct. 2002),** joint with M.Avellaneda, D. Boyer−Olson, Jerome Busca
− *Constructing elementary measures on spaces of projections*	**J.Math.Analysis Appl. 267 (2002),** with J.C.R.
− *Nodal parametrisation of attractors for Dirichlet boundary conditions*	**Discr.Cont.Dyn.Syst.(2001),** joint with I. Kukavica & J.C.Robinson
− *Parametrising the attractor of the two−dimensional Navier−Stokes equation with a finite set of nodal value*	**Physica D 148 (2001),** joint with J.C. Robinson
− *Smooth attractors have zero "thickness"*	**J.Math.Analysis Appl. 240 (1999),** with J.C.R.

Others:

Jul 96 − Jun 97	Military Service in Vienna (military brass band)
Sep 96 − Jun 97	Admission to Vienna Music Conservatory, Jazz department (saxophone)

Conferences:

− *Probability 2000*	Courant, Fall 2000
− *Advances in Mathematics*	Harvard University, Fall 2000
− *Stochastic PDE*	Trento/Italy, Jan 2002
− *Geometry Festival*	Courant, Spring 2002
− *Applied Math Days*	RPI, Spring 2002

Talks:

− *Malliavin Calculus*	Courant, Fall 2001
− *Geometric Aspects in Diffusions*	TU−Vienna, Jan 2002
− *Transformation Behaviour in Backward Stoch. Diff. Equ.*	RPI, Spring 2002

Prizes:

− *"Wuerdigungspreis des BMBWK "*	Fall 2000
− *Courant PhD−Fellowship*	Summer 2000
− *Elected Fellow of the Cambridge European Trust*	Spring 1999
− *Trinity College Maths Scholarship*	Spring 1998
− *"Leistungsstipendium des BMBWK"*	1994−98
− *"Stiftungsstipendium der TU−Wien"*	1994−98