Curriculum Vitae

Teemu Pennanen
Department of Mathematics
King's College London
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Degrees and qualifications

Docent of Financial Risk Management, Helsinki School of Economics, September 2005,

Docent of Stochastic Programming, Helsinki University of Technology, January 2005,

Qualified for the position of Maître de conférences in French universities, 2002,

Ph.D., Department of Mathematics, University of Washington, December 1999,

Master of Science, Department of Technical Physics, Helsinki University of Technology, March 1995.

Employment history

Professor of Financial Mathematics, King's College London, October 2011–

Professor of Stochastics, University of Jyväskylä, January 2011–September 2011,

Managing director, QSA Quantitative Solvency Analysts Oy, August 2007–, Research Fellow, Academy of Finland, August 2002 – July 2007,

Professor of Management Science, Helsinki School of Economics, October 2005–July 2006,

Visiting Positions: Laboratoire Jacques-Louis Lions, Université Paris 6 (France), Institute of Pure and Applied Mathematics (Brazil), Laboratoire d'Arithmétique, de Calcul Formel et d'Optimisation, Université de Limoges (France), Centro de Modelamiento Matematico, Universidad de Chile,

Teaching and Research Assistant: Department of Mathematics, University of Washington, Department of Technical Physics, Helsinki University of Technology, Imatran Voima Oy, Power Supplies.

Consulting

Bank of Finland,
The State Pension Fund,
Ministry of Social Affairs and Health,
KESKO Pension Fund,
Waisala Oy,
EQ-bank,
Kaupfthing bank,
Mutual pensions insurance company Ilmarinen.

Grants and stipends

2002–2007 Finnish Academy, 172000€, Research on stochastic programming
2000–2001 Foundation for Economic Education, 170000FIM (≈29000€), Research on stochastic programming
2000, Jenny and Antti Wihuri Foundation, 40000 FIM, Research on stochastic programming.
2000, Finnish Cultural Foundation, 30000 FIM, Research on dualization of generalized equations.
2000, Finnish Academy, 100000 FIM, Research on dualization of generalized equations.
1998, Imatran Voima Foundation, 40000 FIM, For graduate studies in mathematical optimization,

1996-1999, Osk. Huttunen Foundation, 210000 FIM, For graduate studies in mathematical optimization,

Invited plenary lectures

Convex duality in mathematical finance and stochastic optimization, HIM Workshop on Stochastic Optimization - Models and Algorithms, Bonn, May 2013.

Introduction to convex optimization in financial markets, 21st International symposium on mathematical programming, Berlin, August 2012.

Cash-flow based valuation of insurance liabilities, 9th International Summer School on Risk Measurement and Control, Rome, June 2012.

Superhedging in illiquid markets, Stochastic Economics and Finance, Bergen, June 2011.

Complexity and heuristics in stochastic optimization, IMA Workshop on Computing with Uncertainty, Minnesota, October 2010.

Convex duality in stochastic optimization and mathematical finance, 10th International Conference on Parametric Optimization and Related Topics, Karlsruhe, September 2010.

Pricing and hedging of claim processes in illiquid markets, MODE Optimization Days, Clermont-Ferrand, February 2008.

Valuation of pension liabilities, Asset Liability Management/Liability Driven Investment, London, November 2007.

Pricing and hedging of claim processes in illiquid markets, Mathematics and Finance: Research in Options, Buzios, October 2007.

Pricing and hedging of claim processes in illiquid markets, Workshop on Models of Credit and Operational Risks in the Financial Sector, Bolzano, September 2007.

Galerkin methods in multistage stochastic programming, 11-th Workshop on Well-Posedness of Optimization Problems and Related Topics, Alicante, September 2007.

Financial optimization, International Conference on Operations Research, Karlsruhe, September 2006,

Modeling and discretization of stochastic programs, VII French-Latin American Congress on Applied Mathematics, Santiago, January 2005,

An analytical approach to stochastic programming, 10th International Conference on Stochastic Programming, Tucson, October, 2004,

Service to research community

Co-organizer of the "London Mathematical Finance Seminar, London, ongoing.

Co-organizer of the "UK Mathematical Finance Workshop", London, 2013.

Member of program comittee of "International Conference on Operations Research and Enterprise Systems", Barcelona, Spain, 2013.

Co-organizer of the "Workshop on Numerics and Stochastics", Helsinki, 2008.

Co-organizer of a stream of sessions on "Simulation, Stochastic Programming and Modelling" at EURO XXII, the 22nd European Conference on Operational Research, Prague 2007.

Co-editor of an issue of *Kybernetika* (Volume 43 (2007)), dedicated to Stochastic Programming in EURO XXII.

Organizer of a session at EURO XXI, the 21st European Conference on Operational Research, Reykjavik, 2006.

"Rapporteur" of the PhD thesis of Anes Dallagi at Université Paris 1, Panthéon-Sorbonne, 2006.