Peter Tankov

Peter Tankov obtained his PhD from Ecole Polytechnique in 2004 and has since worked as assistant professor at University Paris Diderot and Ecole Polytechnique, as professor at University Paris Diderot (from 2011), and as professor at ENSAE-CREST (from 2016).

His is a board member of several journals including Electronic Journal in Probability, Finance and Stochastics and SIAM Journal on Financial Mathematics and the author of a widely read book Financial Modeling with Jump Processes and of many publications on subjects ranging from risk management, option pricing and model calibration to stochastic control, Monte Carlo methods and asymptotic methods in finance. His more recent interest include mathematical modeling of wind energy production, and he is presently coordinating a collaborative ANR project in this field. In 2016 he was awarded the prize of best young researcher in finance by the Europlace Institute.