Dr. Pablo Olivares,

Profesor Asociado, Ryerson University, Toronto, Canada.

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Resumen CV:

-Doctorado en Matemática, Universidad de la Habana, 1996.

Tesis: Spatial Branching Processes: Limit Behavior, Control and Inference.

-Posición actual: Profesor Asociado, Ryerson University, Ontario, Canadá. Director del programa de pregrado de Matemáticas Financieras.

-Posiciones previas: Investigador Asociado, Universidad de Toronto y Universidad de York, Canadá. Investigador Titular, Instituto de Cibernética, Matemática y Física, Profesor Auxiliar, Decano Facultad de Matemática y Computación, Universidad de la Habana, Cuba.

-Profesor invitado: Université Paris XI, France, Technical University of Munich y Humboldt University , Alemania, Universidad Autónoma de Madrid, España, Universidad Veracruzana, Universidad Autónoma de Guerrero, CINVESTAV, México, Universidad Central de Venezuela, Florida International University, USA, Concordia University, Canadá.

-Tema de investigación: Modelos estocásticos en Finanzas.

-Publicaciones: 40 artículos o reportes técnicos publicados. Revistas: Statistical Inference for Stochastic Processes, Advances in Applied Probability, Stochastic Analysis and Applications, Polynomials- Theory and Applications. Ed: Intech Open (capitulo, libro), Applied Mathematical Sciences, Journal of Applied Mathematics, The Journal of Credit Risk, Applied Mathematical Finance, Mathematics and Financial Economics, International Journal of Financial Markets and Derivatives, International Journal of Mathematics and Mathematical Sciences, Applied Stochastic Models in Business and Industry, Asia-Pacific Journal in Operational Research, Journal of Financial Decision Making, Asia-Pacific Journal in Operational Research, *Economic Modelling,* New Frontiers in Risk Management(capitulo, libro), Journal of Pure and Applied Mathematics, Journal de la Société Francesa de Statistique, Mathematical Journal: Theory and Applications.

-Supervision/ co-supervision de tesis: 2 PhD, 42 Master, 21 Licenciatura.

-Proyectos de investigacion: Pricing and Hedging under Processes with Independent Increments, Discovery NSERC (2014-2019), Pricing and Hedging Energy Derivatives under Levy Processes (2015-2016), Development of GUI Functions for Simulation, NCAT (2014-2015), Modeling and Risk Management of a Hedge Fund of Hedge Funds, CRD NSERC (2010-2012), Asymptotic Methods for Risk Measures (2008-2010), Modeling Multidimensional Stochastic Systems, Discovery NSERC (2008-2013), Modeling non-Gaussian Data (2004)