~ Prof. Dr. William T. Ziemba ~

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ACADEMICIAN

- **Dr William T. Ziemba** is the Alumni Professor (Emeritus) of Financial Modeling and Stochastic Optimization in the **Sauder School of Business**, University of British Columbia where he taught from 1968-2006. His PhD is from the University of California, Berkeley. He has been a visiting professor at Cambridge, Oxford, London School of Economics, University of Reading (ICMA Centre), and Warwick in the UK, at Stanford, UCLA, Berkeley, MIT, University of Washington and Chicago in the US, Universities of Bergamo, Venice and Luiss in Italy, University of Zurich, Tsukuba in Japan and the National University of Singapore.

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CONSULTANT

- He has been a consultant to a number of leading financial institutions including the Frank Russell Company, Morgan Stanley, Buchanan Partners, RAB Hedge Funds, Gordon Capital and Private International Wealth Management. His research is in asset-liability management, portfolio theory and practice, security market imperfections, Japanese and Asian financial markets, sports and lottery investments and applied stochastic programming.

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AUTHOR

- He has published widely in journals such as *Operations Research, Management Science,, Mathematics of OR, Mathematical Programming, American Economic Review, Journal of Finance* and *JFQA* and in many books and special journal issues. His co-written practitioner paper on the Russell-Yasuda model won second prize in the 1993 Edelman Practice of Management Science Competition. He has been a futures and equity trader and hedge fund and investment manager since 1983. He is the series editor for North Holland's Handbooks in Finance, World Scientific Handbooks in Financial Economics and Books in Finance, and previously was the CORS editor of INFOR and the department of finance editor of *Management Science*, 1982-1992. He has continued his columns in *Wilmott* and is preparing a book with Rachel Ziemba on the 2007-2011 columns.