Peter Tankov

Professor of Quantitative Finance at ENSAE, Institut Polytechnique de Paris

POSITIONS

From 2016:	Professor of Quantitative Finance at ENSAE, Institut Polytechnique de Paris
From 2018:	Scientific director of Green and Sustainable Finance research program at Louis Bachelier Institute
Feb–June 2017:	Visiting professor at Imperial College London
2011–2016:	Professor of Applied Mathematics at Université Paris-Diderot
2011–13; 2014–16:	Part-time faculty at Ecole Polytechnique
2008–2011:	Assistant professor (professeur chargé de cours) at Ecole Polytechnique
2005–2008:	Assistant professor (maître de conférences) at LPMA, Université Paris Diderot
2004–2005:	Postdoc at INRIA in the MATHFI project

EDUCATION / DIPLOMAS

2010:	Habilitation à Diriger les Recherches, Université Paris Diderot
2001–2004:	PhD at CMAP, Ecole Polytechnique
2000–2001 :	Master "Probability and Applications" at Université Pierre et Marie Curie
1998–2000 :	Ecole Polytechnique (X97)

AWARDS

Best young researcher in finance award, Europlace Institute of Finance, 2016

RESEARCH HIGHLIGHTS

Research output: 50 articles published or accepted in international refereed journals; 8 refereed book chapters / conference proceedings, 1 monograph (Financial Modeling with Jump Processes), 1 edited book (Forecasting and Risk Management for Renewable Energy), over 90 invited conference presentations. PhD Students: 9 defended, 4 in progress

Key words: Green finance; Renewable energy; Energy markets; Mean-field games; Jumps models in finance; Volatility surface and stochastic volatility models; Hedging of options; Illiquid financial markets; Discretization and simulation of stochastic processes with jumps; Asymptotic methods in financial mathematics; Extreme value theory; Dependence modeling

Editorial boards Co-editor of Finance and Stochastics; associate editor of Mathematical Finance, SIAM Journal of Financial Mathematics, Statistics and Risk Modeling, Electronic Journal of Probability / Electronic Communications in Probability (2015–2017)

Scientific councils, chairs, research initiatives Member of the executive scientific council of Louis Bachelier Institute, member of the scientific council of the French Sustainable Finance Observatoryn, member of the research initiative FIME (Finance of Energy Markets), member of the board of directors of Global Research Alliance for Sustainable Finance and Investment

Major research grants as PI / coordinator FOREWER (Forecasting and Risk Evaluation for Wind Energy Production), 2014–2019, funded by the French National Research Agency (ANR), 3 academic and 2 industrial partners, budget 500 KE; ECOREES (Economic Sustainability of the Future Highly Renewable European Energy System), 2019–2023, funded by ANR, 4 academic and 1 industrial partner, budget 400 KE; SECRAET (Scenario Based Climate Risk Analysis for energy Transition), 2019–2022, funded by ADEME (French Agency for Environment and Energy Management Agency), 3 academic partners, budget 200 kE.