



← all experts



PROF

Andrea Macrina

Professor of Mathematics

Dept of Mathematics



ABOUT

PUBLICATIONS

RESEARCH

EXPERTISE & EXPERIENCE

TEACHING

BIO

Andrea Macrina is Professor of Mathematics at the Department of Mathematics, University College London (UCL) and Honorary Professor at the University of Cape Town (UCT) in the African Institute of Financial Markets and Risk Management. In 2012, Dr Macrina launched the Financial Mathematics MSc Programme at UCL, of which he was programme director for twelve years until September 2024. In 2014, he co-founded the Financial Mathematics Team Challenge (FMTC), an international research student workshop held annually at UCT. Dr Macrina is a recipient of the Fields Research Fellowship and Elliott-Yui Distinguished Visitor of The Fields Institute for Research in Mathematical Sciences.

Prof. Macrina held a Senior Lectureship followed by a Readership in the Department of Mathematics, University College London, an Adjunct Professorship at the Department of Actuarial Science of the University of Cape Town, a Lectureship in Financial Mathematics in the Department of Mathematics, King's College London, a one-year Visiting Research Associate Professorship in the Institute of Economic Research, Kyoto University, and a six-month Research Fellowship at ETH Zurich.

Prof. Macrina is one of the principle developers of information-based asset pricing, a novel stochastic framework for, e.g., the pricing of a variety of asset classes including credit, fixed-income, equity, and insurance-linked assets. He is co-editor of a book on Financial Informatics, published in 2022, containing 18 foundational articles on the information-based modelling framework. Over the past few years, the applied side of his research programme has focused on projects developing the new

research domain of Mathematical Climate Finance. He is a regular speaker at seminars and conferences worldwide where he presents his research findings to academics and industry professionals. His research programme includes collaborations with doctoral students, researchers at many international universities in Africa, Australia, East-Asia, Europe, North-America, and practitioners of the financial service industry in The City of London. Prof. Macrina is Associate Editor of the International Journal of Theoretical and Applied Finance and a member of the London Mathematical Society, the American Mathematical Society, the Society of Industrial and Applied Mathematics, the Bernoulli Society for Mathematical Statistics and Probability, and the Bachelier Finance Society. Prof. Macrina holds a PhD in Mathematics (2007) from King's College, University of London, and an MSc in Physics from the University of Bern, Switzerland.

Languages: Italian, German, French, and English.

UNIVERSITY COLLEGE LONDON APPOINTMENTS

- **Professor of Mathematics**

University College London, Dept of Mathematics

ACADEMIC POSITIONS

- **Adjunct Professor**

University of Cape Town, Rondebosch, South Africa
1 Jan 2019 - present

- **Adjunct Associate Professor**

University of Cape Town, Rondebosch, South Africa
1 Oct 2013 - 31 Dec 2018

- **Visiting Research Associate Professor**

Kyoto University, Kyoto Institute of Economic Research, United Kingdom
1 May 2009 - 1 Apr 2010

- **Lecturer in Financial Mathematics**

King's College London, Mathematics, United Kingdom
1 Jan 2006 - 1 Sep 2012

POSTGRADUATE TRAINING

- **MSc Physics**

University of Bern, Bern, Switzerland
Mathematical physics

- **PhD Mathematics**

University of London, King's College London, London, United Kingdom

LANGUAGES

- **English**
Can read, write, speak, understand and peer review
- **French**
Can read, write, speak and understand
- **German**
Can read, write, speak, understand and peer review
- **Italian**
Can read, write, speak, understand and peer review

SUSTAINABLE DEVELOPMENT GOALS

- 8 Decent Work and Economic Growth

FIELDS OF RESEARCH

Applied mathematics Statistics Numerical and computational mathematics
Pure mathematics Banking, finance and investment Environment and climate finance

CONTACT US

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