David German

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Education

Ph.D. Financial Mathematics, 2002-present, Expected graduation: May 2008
Carnegie Mellon University (CMU), Pittsburgh, PA
Advisor prof. Dmitry Kramkov

B.S. Mathematics and Scientific Computation (University honors), 1998-2002
University of Texas at Austin (UT), Austin, TX

AS Computer Sciences, 1993 – 1995
Haifa Technion, National School of Engineers, Haifa, Israel

Employment

Teaching Assistant Carnegie Mellon University, Pittsburgh, PA, 2002 – present
Research Assistant Carnegie Mellon University, Pittsburgh, PA, Summer 2007
Summer Associate Lehman Brothers Inc, New York, NY, Summer 2005
Undergraduate Research Assistant University of Texas at Austin, Austin, TX, 2000–2002

Teaching Experience

Instructor: Integration, differential equations, and approximation, CMU, Summer 2003

Teaching Assistant: Stochastic calculus for finance, CMU, Spring 2005, Spring 2006, Spring 2007
In-class and distance learning course in the Master of Science in Computational Finance program

Teaching Assistant: Credit Derivatives, CMU, Fall 2005
In-class and distance learning course in the Master of Science in Computational Finance program

Teaching Assistant: Differential equations, Calculus I+II, Calculus in 3D, Multivariate analysis and approximation, CMU, Fall 2002 – present

Internship Experience

Summer Associate: Lehman Brothers Inc., New York, NY, Summer 2005
Development and numerical implementation of a stochastic volatility model with two sources of uncertainty

Research Interests

Mathematical Finance and Stochastic Analysis, in particular: optimal investment, liquidity, large investor problem, pricing of financial derivatives

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Publications

On utility-based pricing and liquidity, Ph.D. Thesis, Carnegie Mellon University, in preparation

Large trader problem and financial equilibrium in illiquid markets, in preparation

Presentations

Equilibrium based model for a large trader, Probability and Mathematical Finance Seminar, Carnegie Mellon University, November 2007

Equilibrium based model for a large trader, poster presentation at 4th CCCP Mathematical Finance Workshop, Princeton University, December 2007

Special Teaching Activities

Participated in seminars on teaching effectiveness for graduate students offered by the Eberly Center for Teaching Excellence at Carnegie Mellon University

University Services

Graduate Student Assembly, Finance committee, member, 2006–2007

Computer skills

Operating Systems: UNIX platforms, MS Windows, Mac OS; Languages: C/C++; Mathematical Software: Mathematica, Matlab, Maple

Languages

Fluent in English, Russian, Hebrew

Professional References

`Dmitry Kramkov`
(Ph.D. advisor)
Professor of Mathematics
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`Deborah Brandon`
(Teaching reference)
Associate Teaching Professor of Mathematics
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