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JUAN CARLOS RIVERA

EDUCATION

Carnegie Mellon University (Pittsburgh, PA)
Ph.D. Candidate in Mathematical Finance (Aug. 1998 – Present). Expected graduation: May 2003.
M.S. in Mathematics (May 2000)

Los Andes University (Bogotá, Colombia)
B.S. in Mathematics (March 1997)

RESEARCH INTERESTS

Stochastic control applied to pricing and hedging and to optimal consumption and investments in incomplete markets, e.g. transaction costs, portfolio constraints. Term Structure Models. Convex analysis and duality. Optimization theory and algorithms.

PROFESSIONAL EXPERIENCE

Georgia State University 2003
Instructor- M.S. Program in Mathematical Risk Management: Interest Rates Models.

Carnegie Mellon University 1998
Teaching Assistant - M.S. Program in Computational Finance: Stochastic Calculus, Term Structure Theory and Practice. Undergraduate mathematical finance.

Los Andes University 1995 – 1999
Teacher – Probability Topics and Martingales (Summer Seminar)
Teacher – Analytic Geometry, Calculus II, Linear Algebra

OCM (Colombian Mathematics Olympiads) 1992 - 1997
Trainer of the Colombian Team

SUMMARY OF QUALIFICATIONS

Computer Skills Knowledge of programming languages: C++. Software packages: MS Office, MATLAB, Mathematica. Operating Systems: Windows XP, Unix, Linux. Optimization Software: Lipsol.

Analytical Skills Knowledge of financial models. Ability to price financial contracts, and to create hedging portfolios using these models

Languages Fluent in Spanish and English. Familiar with French and Italian.

DISTINCTIONS

Bronze medal in the XXXII International Math Olympiads
Degree with honors in Mathematics, Los Andes University 1997
Holder of "MAZDA Foundation of Arts and Science" Fellowship 1997 - 1998
"Beca Cuarenta Años" Fellowship, Universidad de Los Andes 1992 – 1997

REFERENCES

Professor Steven E. Shreve (412) 268-8484 shreve@cmu.edu
Department of Mathematical Sciences, Carnegie Mellon University

Professor Javier Peña (412) 268-5799 jfp@andrew.cmu.edu
Graduate School of Industrial Administration, Carnegie Mellon University

Professor Dmitry Kramkov (412) 268-5912 kramkov@andrew.cmu.edu
Department of Mathematical Sciences, Carnegie Mellon University