

Curriculum vitae Evangelia Petrou

Personal

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Languages	Greek (native speaker), English (fluent), German(basic).

Positions

10/2008-present	Postdoctoral fellow at the Institute of Applied Mathematics, University of Bonn
10/2006-9/2008	Postdoctoral fellow at Technische Universität Berlin in the International Research Training Group “Stochastic Models of Complex Processes”
08/2006	Junior Research Fellow at Vienna University of Technology, Vienna Austria.
04/2006-07/2006	Junior Research Fellow at Erwin Schrödinger Institute, Vienna Austria.

Education

2002-2007	Ph.D. in Financial Mathematics. Imperial College London, UK.
2001-2002	MSc in Financial Mathematics, Heriot-Watt and University of Edinburgh, UK.
1997-2001	Bsc. in Mathematics Mathematics Department University of Athens, Greece.

Research

Research interests

Malliavin calculus, stochastic analysis, credit risk, hedging and pricing in incomplete markets, filtering theory, enlargement of filtration, asymmetric information, market arbitrage and exotic options.

Publications

E.Petrou, *Malliavin calculus in Lévy spaces and applications to finance*.
Electronic Journal of Probability, 13(27):852–879.

Preprints

E. Petrou, *Explicit hedging strategies for Lévy markets via Malliavin calculus*.(2008)

P.Imkeller and E. Petrou,*The numraire portfolio, asymmetric information and entropy*.(2010)

Working papers

A.Chen, E.Petrou and M.Suchaneccki,*Rainbow over Paris*.(2011)

E.Petrou, *The Bismut formula for a class of subordinators*.(2011)

E.Petrou, *Hedging in Incomplete markets under Partial information*.(2011)

Thesis

E.Petrou, *Malliavin Calculus in Lévy Spaces and Applications in Finance*.(2007)

Talks-Minicourses

- July 2007 Mini Course on *Malliavin Calculus to Finance*, 4th School on Stochastic Finance, Chios Greece.
- July 2007 *Malliavin Calculus for Levy Processes and Applications in Finance*, Informs 2007 Eindhoven.
- March 2007 *Malliavin Calculus for Levy Processes and Applications in Finance*, Potsdam Spring School of SMCP
- Jan. 2007 *Explicit Hedging strategies for Markets generated by Levy processes*, Stockholm School of Economics
- Sept. 2006 *Minimal Variance Hedging strategies for Markets generated by Levy Processes*, Amamef Workshop on Financial Modeling with Jump processes, Ecole Polytechnique
- June 2006 *Malliavin Calculus for Levy Processes and Applications in Finance*, Humboldt Universität, Berlin

Attended conferences and workshops

- July 2008 Fifth World Congress of the Bachelier Finance Society, London, United Kingdom
- April 2007 *Mathematics and the Environment: Energy Risk, Environmental Uncertainty and Public Decision Making*. Banff International Research Station, Canada
- Jan. 2007 *Information in Pricing models*. Amamef Workshop,Toulouse, France
- June 2005 *Summer School on Stochastic Differential Geometry and applications in finance*. Thermo, Greece
- March 2004 *Mathematical Finance*. The Mathematical Institute, University of Oxford.
- Jan. 2004 *Mathematical Finance for young researchers- Modeling , Measuring and Managing Financial Risk*. Humboldt Universität ,Berlin
- July 2002 *Advanced Course on Mathematical Finance*. CRM-Barcelona, Spain

Awards

2002-2006	Scholarship from the institution of state scholarships of Greece (IKY).
1999	Award for academic performance for the academic year 1998-99 from IKY.

Teaching

2008-present	Teaching assistant for undergraduate and graduate courses.
2002-2006	Demonstrating to undergraduate students at exercise classes. Imperial College London.
1999 -2001	Assistant in computer laboratories, Mathematics Department University of Athens

Professional Activities

Referee	Quantitative Finance, Journal of Applied Mathematics and Stochastic Analysis.
Organiser	Young Women in Probability Workshop, Bonn May 2011.