

# Boualem Djehiche

## Curriculum Vitae

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### **Current Position**

Professor of Mathematical Statistics

### **Education**

- At KTH, Honorary Docent in Mathematical Statistics, January 15, 1996.
- At KTH, Ph.D. in Mathematics, April 19, 1993.
- At Stockholm University, Licentiate in Insurance Mathematics, May 10, 1989.
- At Houari Boumédiène University (Algiers), "Diplôm des Etudes Supérieures en Mathématiques, Option: Probabilités et Statistiques", June 1986.

## Academic Positions

- Professor of Mathematical Statistics since December 3, 2001, at KTH.
- 1997-2001 at KTH, Associate Professor (Universitetslektor) at the Division of Mathematical Statistics.
- 1994-1997 at KTH, Assistant Professor (forskarassistent).
- 1993-1994 at University–College Gävle/Sandviken, Senior Lecturer (Universitetslektor).

## Selected list of current mandates

- 2013- Co-editor of the European Actuarial Journal.
- 2012- Deputy chairman of the Department of Mathematics, KTH.
- 2012- Member of the Board of Directors of Council Advisory Services Europe Ltd.
- 2010- Editor-in-Chief of the international journal in Insurance Mathematics "Scandinavian Actuarial Journal".
- 2010- Associate Editor of Finance and Stochastics.
- 2010- Head of the Division of Mathematical Statistics, KTH.
- 2007- Member of the steering committee of the Department of Mathematics, KTH.
- Senior Advisor for Algorithmica Research Ltd.
- Member of the Insurance Research Committee (Försäkringstekniska forskningsnämnden) at the Swedish Insurance Federation.
- Member of the Financial Risk Committee at the Swedish Society of Actuaries.

### **Selected list of previous mandates**

- 2013-2014 Member of the Board of Directors of Oak Capital Group Ltd.
- 2012-2014 Senior Advisor, Strategic Research, at IPM Informed Portfolio Management Ltd.
- 2010-2012 Member of the Board of Directors of Swaretz & Partner brokerage Ltd.
- 2009-2012 Member of the advisory board of CIAM (Center for Industrial and Applied Mathematics) at KTH.
- 2010-2011 Consultant at Archipel Ltd.
- 2005-2010 Member of the board of CEFIN (Research Center of Banking and Finance) at KTH.
- 1999-2009 Editor of the international journal in Insurance Mathematics "Scandinavian Actuarial Journal".
- 2008-2009 Member of the scientific board of Nordnet Bank.
- 2008-2009 Senior Advisor for InPension Asset Management Ltd.
- 2006 Chairman of an investigation committee on "the Future of risk and Insurance", at KTH.
- 2004-2012 Senior Vice President, Strategic Research, at IPM Informed Portfolio Management, Ltd.
- 2003-2007 Member of the Credit Market Committee "Kreditmarknadsgruppen" at the Swedish Financial Analysts Association (SFF).
- 2004-2007 Member of the board of the Institute of Applied Mathematics (ITM), Göteborg.
- 2004-2007 Deputy Member of the board of the The Fraunhofer-Chalmers Research Center for Industrial Mathematics, Göteborg, Sweden.
- 2003-2006 Principal coordinator of the MENA Swedish-Algerian Research Partnership Program (348-2002-6874).
- 2002-2005 Deputy Member of the board of the EIRS and Filip Lundberg Foundation, Stockholm.

- 2002–2005 At the Asset Management division at Skandia Liv Insurance Co., Ltd. Director, Risk Management, responsible for risk management, quantitative research and Asset and Liability Management for the life insurance portfolio. I was also member of the Executive Committee, the Portfolio Committee and the ALM Committee within Skandia Liv.
- 2000–2002 At the Chief Actuary division at Skandia Liv Insurance Co., Ltd. Actuary, with special emphasis on Asset and Liability modelling. Member of the ALM committee.
- 2001-2003 Member of the advisory committee on questions related to insurance and genetics at the Swedish Insurance Federation.

### **Other activities**

- Performed different consulting mandates in financial and actuarial risk analysis for many financial institutions in Sweden which include among others Svenska Handelsbanken, Skandia Asset Management, the First AP Fund, SBAB and Sparinstitutens Pensionskassa (SPK), SAS International (India and USA).
- 1999-2002. Senior Advisor for Moneybell AB.
- Founder and coordinator of the Masters and PhD programme "financial engineering" at KTH, from July 1, 1997 to June 30, 2009.
- Member of the council of the PhD programmes in Applied and Computational Mathematics at KTH, created in January 2010.
- Organized the first Nordic Summer school for Actuaries on "New financial products in life insurance", S astaholm, T aby, September 8-12, 2003.
- Member of the scientific committee of the 2nd and 3rd nordic summer schools for actuaries, held in Denmark in August 2007 and Norway in August 2009.
- Member of the scientific committee of the 16th international AFIR colloquium, held in Stockholm on 12-15 June 2007.
- Member of the grading committee of 30 PhD theses, in Sweden, Denmark, France, Morocco and England.

- Organizer and member of the scientific committee of several international workshops on Probability, Stochastic Analysis, Mathematical Finance and Partial Differential Equations.
- External Reviewer for 15 positions as Assistant and Associate Professor in Swedish and European universities, and research proposals from the Research councils and Foundations in Sweden, Holland, UK and Hong Kong, China.
- Participated as invited speaker at several international conferences both academic and commercial in both insurance and finance.
- Invited researcher and guest professor at several universities in Europe, Japan, Asia, Middle East, North Africa and USA.