

Curriculum of

RUNGGALDIER Wolfgang Johann

Academic degree: *Dottore in Matematica* University of Padova on October 30, 1964.

Academic positions: “*Professore ordinario*” for the area of Probability and Mathematical Statistics at the Sciences Faculty of the University of Padova since 1980. Previously “*Assistente ordinario*” and “*Professore incaricato*” at the Sciences Faculty of the University of Padova. From 1966 to 1969 assistant professor at the University of Zürich.

Visiting positions: At the following *Universities*: MIT, Brown University, University of Calgary, University of Paris VII and of Paris/Evry, University of Technology Sydney, Osaka University, LMU University Munich, Hosei University Tokyo and at the following *research centers*: INRIA-Rocquencourt (Paris), IIASA Vienna, INIMS-Cambridge UK, RICAM-Linz (Austria).

Other positions: Member of the University Council of the Free University of Bozen-Bolzano (Italy).

Research activity: Concerns the general area of stochastic dynamical systems both from the theoretical point of view as well as from that of the applications, in particular to Finance.

During an initial period the research activity concerned mainly *optimization*, in particular under uncertainty and in a dynamical context. Motivated by the research in this initial period, the research activity from 1980 to 1995 has been mostly devoted to the study of problems in stochastic filtering and stochastic control under incomplete information with emphasis on approximation methods. Starting from 1990 the research interests have moved gradually to stochastic methods in finance thereby applying methodologies from stochastic filtering and control. During this latter period not only the scientific interests have concentrated mainly on this subject, but also the organization of meetings and Schools.

Member of Editorial Boards:

- Systems and Control Letters (Associate editor from 1991 to 1995)
- SIAM Journal on Control and Optimization (Associate editor from 1998 to 2003)
- Finance and Stochastics (Associate editor in the founding year 1997 and co-editor from 1998 onwards)
- Decisions in Economics and Finance (Advisory editor from the founding year 2000 onwards)
- Rendiconti del Seminario Matematico dell’Università di Padova (member of the Editorial Board from 1991)
- Series UNITEXT and SPRINGER-BOCCONI Book Series, Springer-Verlag, Italia.

Organization of meetings and Schools:

- Has organized/co-organized ten international meetings, mainly in the area of financial mathematics.
- Has organized/co-organized two CIME (International Mathematical Summer Center) Summer Schools in the area of financial mathematics.
- Has organized thematic sessions during three international meetings.
- Has been chairman of the Scientific Committee of a Special Semester on “*Stochastics with Emphasis on Finance*” at RICAM in Linz (Austria).

Invited speaker/lecturer:

- Has been an invited speaker at about 50 international meetings.
- Has been a lecturer at Masters and Doctoral Programs in various places in Italy (Padova, Bologna, Milano, Pavia).
- Has been a lecturer twice at a SMI (Scuola Matematica Interuniversitaria) Summer School in Cortona (Italy), once for AARMS (Atlantic Association for Research in the Mathematical Sciences) in Halifax (Canada), twice for CIMPA (Centre International de Mathématiques Pures et Appliquées), once in Tunis (2005) and once in Hanoi (2007) and finally for EMRCMA (Euro-Mediterranean Research Center for Mathematics and its Applications) in Tunis (2011).

Honors/Awards: “*Socio Corrispondente*” of the Istituto Veneto di Scienze, Lettere ed Arti, Venice.

Personal Website: www.math.unipd.it/runggaldier