

Curriculum Vitae

for

Søren Asmussen¹

Personal data

Born 29th September, 1946

One son Christian Geisler Asmussen, born 1974

Married to May Lise Hegrand 2003

Education and positions

Present position (since February 1, 2003, by 'kaldelse'): Professor of Applied Probability, Aarhus University, Denmark²

Cand. scient. (mathematics) at the University of Copenhagen 1973, cand. stat. (statistics) 1974.

Lic. stat. (Ph. D.) at the University of Copenhagen 1977 (the Thesis consists of [7], [4], [6]).

At the Institute of Mathematical Statistics, University of Copenhagen, as Research Fellow 1974-76, adjunkt (Assistant Professor) 1976-1978, lektor (Associate Professor) 1978-1986.

At Aalborg University Centre, Denmark, as lektor 1987, July 1988-August 1989, as Research Professor November 1990 - June 1995.

At Lund University, Sweden, as Professor of Mathematical Statistics July 1995 - January 2003.

Visiting Scholar at Cornell University, USA, 1975, at The Australian National University, Canberra, Australia, Sept 1980-May 1981, at Stanford University, USA, Feb 1986-July 1986.

Visiting Professor at University of California, Santa Barbara, USA, Jan 1988 - June 1988.

Jubilee Professor at Chalmers Institute of Technology, Gothenburg, Sweden, Sep 1989-March 1990, visiting professor April-May 1990, lektor June 1990-October 1990.

Visiting professor at Technion, Haifa, Israel, November 1989.

Visiting professor at Aarhus University, Denmark, June 1997, January-February 1999

Visiting professor at Center for Applied Probability, Columbia University, February-March 1998.

Visiting professor at University of Rome 'la Sapienza', February-March 2001.

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Various professional data

Dr. scient. at the University of Copenhagen 1982 (the Thesis consists of [18] and [1] - [13]). Docent at Aalborg University 1/4 1988.

1999 *Marcel F. Neuts Applied Probability Award* (the paper [84]).

2002 *INFORMS Outstanding Simulation Publication Award* (the paper [87]).

2008 *INFORMS Outstanding Simulation Publication Award* (the book [122]).

Member of Science Faculty Board, Aarhus University 2004–.

Member of EURANDOM Scientific Council 2004–2009.

Member of IMS Committee to Select Editors 2005–2007 (chair 2006–7).

Associate editor of *Stochastic Models* 1983–1990, of *Stochastic Processes and their Applications* 1989–1996, of *Queueing Systems* 1994–2009, of *Bernoulli* 1999–2001, of *Foundations and Trends in Stochastic Systems* since 2004.

Member of the Advisory Board of *Queueing Systems* 2009–.

Editor-in-chief of the *Annals of Applied Probability* 2000–2002.

Coordinating editor of *Journal of Applied Probability/Advances in Applied Probability* 2004–2005, co-editor-in-chief (with C.C. Heyde) 2005–2007, editor-in-chief 2008–.

Co-editor of the Springer book series *Probability and Its Applications* 2008–.

Reviewer of Ph. D. dissertations, research proposals and position applications in Denmark, Sweden, Norway, Germany, USA, Canada, Israel, the former Soviet Union (International Science Foundation), Taiwan, Hong Kong, Greece, Switzerland and Austria.

Reviewer at *Mathematical Reviews* (1974–1988) and *Zentralblatt für Mathematik* (1976–2006).

Referee of papers submitted to

ACM Transactions of Modeling and Computer Simulation, ASTIN Bulletin, Acta Applicandae Mathematica, Advances in Applied Probability, Annals of Applied Probability, Annals of Operations Research, Annals of Probability, Annals of Statistics, Annals of the Institute of Statistical Mathematics, Applied Stochastic Models and Data Analysis, European Journal of Operations Research, Insurance: Mathematics and Economics, International Statistical Review, Journal of the Association for Computing Machinery, Journal of Applied Probability, Journal of the Operational Research Society, Management Science, Mathematics of Operations Research, Mathematical Proceedings of the Cambridge Philosophical Society, Mathematica Scandinavica, Naval Research Logistics, Operations Research, Operations Research Letters, OR Spektrum, Performance Evaluation, Probability and Mathematical Statistics, Proceedings of the May 1993 NIST Extreme Value Conference, Queueing Systems, Scandinavian Actuarial Journal, Scandinavian Journal of Statistics, SIAM Review, Stochastic Processes and their Applications, Theoretical Population Biology, Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete.

PhD supervision

Finished: Mogens Bladt (IIMAS, UNAM, Mexico), Bjarne Hojgaard (prev. Aalborg University), Zbigniew Michna (Wroclaw School of Economics), Jakob R. Møller, Mikael Signahl (prev. Oslo University), Mats Pihlsgaard (Lund Medical School), Sebastian Rasmus (Danske Bank), Leonardo Rojas-Nandayapa (currently Univer-

sity of Queensland, Brisbane, Lars Nørvang Andersen (currently Aarhus University) Anders Rønn Nielsen (currently Aarhus University).

Teaching experience

Copenhagen

Applied statistics 1973, 1976/77
Design of experiments 1974, 1978
Graduate courses in general probability theory 1976, 1977/78, 1978/79, 1984/85, 1986
Almost sure convergence and sums of independent random variables 1978
Queueing theory and stochastic processes 1979
Models for stable exponential growth 1980
Graduate courses in statistics 1981/82, 1982/83
Simulation 1983
Applied probability and queues 1983/84
Sequential analysis 1985

Aalborg

Numerical analysis 1987
Stationary stochastic processes 1987, 1988, 1989
Survey sampling 1987, 1988
Engineering mathematics 1987, 1988
Statistics 1989

Santa Barbara

Applied stochastic processes 1988
Undergraduate probability 1988

Gothenburg

Random walks, with applications 1989
Statistical inference 1990

Lund

Stochastic processes 1995
The mathematical foundations of probability theory 1996
Simulation with a view towards stochastic processes 1996
Probability theory (intermediate level) 1996, 2001
Multivariate analysis 1997
Statistical models and methods (MAS208) 1997, 1998
Insurance mathematics 1999
Markov processes for engineers 1999, 2000
Stochastic calculus 2000
Probability theory (PhD level) 2001
Computer labs in simulation (PhD level) 1999, 2001

Aarhus

Random walks and renewal theory with applications 2003
Computational statistics 2003

Simulation (graduate level) 2003, 2005, 2007, 2009, 2010
Insurance mathematics 2004, 2006, 2008
Simulation (undergraduate level) 2004
Topics in mathematical biology 2005
Hidden Markov models 2005
Financial mathematics 2007

Short courses at various institutions

Selected topics in branching processes and Markov renewal theory. Chalmers University of Technology and the University of Gothenburg, 1990
Fundamentals of ruin probability theory. Laboratory of Insurance Mathematics, University of Copenhagen, 1990
Markov chains. Aalborg University, 1993
Markov chains and related topics 1994. University of Lund, 1994
Ruin probabilities. Royal Institute of Technology, Stockholm, 1994.
Advanced topics in IEOR. Columbia University, 1998.
Stochastic simulation. With a view towards stochastic processes. Aarhus University, 1999.
Markov additive processes and some applications. University of Rome 'la Sapienza', 2001.
Markov additive processes with queueing applications. Finnish Summer School on Probability and Statistics, Lahti, 2000.
Importance sampling and cross-entropy. Aalborg University, 2004, 2007.
Simulation in insurance and finance. University of the Aegean, Greece 2006
Computational methods in insurance risk. III Cycle Romande de Statistique, Ovronnaz, Switzerland 2008
Risk and Dependence. Tatra Institute of Fundamental Research, Mumbai, India, September 2009.