

Bio

Dr. Dan Rosen is currently a visiting fellow at the *Fields Institute for Research in Mathematical Sciences* and an adjunct professor at the *University of Toronto's Masters program in Mathematical Finance*. In addition to his current academic activities, he is the President of *R² Financial Technologies* and acts as an advisor and consultant to institutions in Europe, North America, and Latin America on risk management, derivatives valuation, economic and regulatory capital.

Up to July 2005, Dr. Rosen had a successful ten-year career at *Algorithmics Inc.*, where he held senior management roles in strategy and business development, research and financial engineering, and product marketing. In these roles, he was responsible for setting the strategic direction of Algorithmics' solutions, new initiatives and strategic alliances as well as heading up the design, positioning of credit risk and capital management solutions, market risk management tools, operational risk, and advanced simulation and optimization techniques, as well as their application to several industrial settings.

Dr. Rosen lectures extensively around the world on financial engineering, enterprise risk and capital management, credit risk and market risk. He has authored numerous papers on quantitative methods in risk management, applied mathematics, operations research, and has coauthored two books and various chapters in risk management books (including two chapters of *PRMIA's Professional Risk Manger Handbook*). He is a member of the Industrial Advisory Board of the *Fields Institute*, the *Fitch Academic Advisory Board*, the advisory board of the *Center for Advanced Studies in Finance* (University of Waterloo), the Academic and Valuation Boards of *Valmer* (Mexican Stock Exchange), the Advisory Board and Credit Risk Steering Committee of the *IAFE* (International Association of Financial Engineers) and the regional director in Toronto of *PRMIA* (Professional Risk Management International Association). He is also one of the founders of *RiskLab*, an international network of research centers in Financial Engineering and Risk Management, initiated by the University of Toronto and Algorithmics.

He holds several degrees, including an M.A.Sc. and a Ph.D. in Chemical Engineering from the University of Toronto.