Biographical Synopsis

Ioannis Karatzas studied at the Ionideion Gymnaseion in Piraeus (Bacc. 1970), at the National Technical University of Athens (Diploma 1975), and at Columbia University (M.Sc. 1976; M.Phil. 1978; Ph.D. 1980). He is the Eugene Higgins Professor of Applied Probability at Columbia's Department of Mathematics.

He has held visiting positions at Brown (1979-80), MIT (1984-85), Rutgers (1989), the Courant Institute of NYU (1994-95), Yale (2001-02), and at the Universities of North Carolina (spring 1986), Paris (fall 1986) and Pennsylvania (fall 1992). He held the André Aisenstadt Chair at the Centre de Recherches Mathématiques, University of Montréal in spring of 1996. He works on Probability Theory and Mathematical Statistics, Random Processes, Stochastic Control, Mathematical Economics and Finance. He is a Fellow of the Institute of Mathematical Statistics and has served as managing editor for the Springer-Verlag book series "*Applications of Mathematics*", and on the editorial boards of journals such as "Applied Mathematics & Optimization", "Stochastics", "The Annals of Applied Probability", "Electronic Journal of Probability", "Mathematical Finance", the "SIAM Journal on Mathematical Analysis" and the "SIAM Journal on Control & Optimization".

He has written (with Steven E. Shreve) the book ***"Brownian Motion and Stochastic Calculus".*** First published by Springer-Verlag in 1987 this book, now in its tenth printing, is the standard reference in the field of Stochastic Analysis. His monograph ***"Methods of Mathematics of Finance"*** (Springer-Verlag, August 1998, again with Shreve) is the authoritative treatise of a burgeoning new field. His 18 former Ph.D. students are now on the faculties of Boston University, Brown, Caltech, Columbia, CUNY, NYU, Princeton; the Universities of Texas, Alberta, Kyoto, Reykjavik and Washington; or in various industrial positions.

He has been invited to give an IMS/Bernoulli Society Lecture, the *André Aisenstadt* Lectures at the University of Montréal (published by the American Mathematical Society in 1996), the *Lezioni Calileiane* at the Scuola Normale Superiore in Pisa, the *Matsushita Lecture* at Fudan University in Shanghai, the *Kuwait Lecture* at Cambridge University, the *Leaders in Mathematical Sciences Lecture* at IBM Yorktown Heights, the *Wolfe Lecture* at Rice University, the *Ziwet Lectures* and the inaugural *Michael Woodroofe Lecture* at the University of Michigan. He has been Plenary Speaker at numerous Conferences, including the World Congress of the Bachelier Society, the HEC/Montréal Optimization Days, the "Stochastic Processes and Applications" Conference, the Midwest Probability Colloquium, the International Symposium on *"Stochastic Analysis and Related Topics"* in honor of Prof. Kiyoshi Ito's 88th Birthday at Kyoto University, September 2002, and the 2005 Abel Symposium in Oslo, Norway. In May 2005 he was awarded a Doctorate *Honoris Causa* by the Athens University Faculty for Economics and Commerce.