Biographical Synopsis

Ioannis Karatzas studied at the Ionideion Gymnaseion in Piraeus (Apolyterion 1970), at the 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 University of Montréal in the spring of 1996. He has had a long-standing association with the research group of the investment management firm INTECH of Princeton, NJ, where he serves as Distinguished Researcher.

He works and publishes on Probability Theory, 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 book series *"Applications of Mathematics"* of Springer-Verlag, and on the editorial boards of "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 Shreve the book *"Brownian Motion and Stochastic Calculus"*. First published by Springer-Verlag in fall 1987 this book, now in its twelfth printing, is the standard reference in the field of Stochastic Analysis. His monograph *"Methods of Mathematics of Finance"* (Springer-Verlag, summer 1998, again with S. Shreve) is the authoritative treatise of a burgeoning new field. His 26 former Ph.D. students are on the faculties of Universities such as Alberta, Brown, California, Caltech, CUNY, LSE, NYU, Oxford, Peking, Piraeus, Princeton, Reykjavik, Singapore, Texas and Washington, or in various industrial positions. He built at Columbia a very successful Master's program on the Mathematics of Finance, now in its 16th year.

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 Galileiane 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, and an address at the 2010 ICM. In May 2005 he was awarded a Doctorate Honoris Causa by the Athens University Faculty for Economics and Commerce.

He has been Plenary Speaker at numerous Conferences, including the World Congresses of the Bachelier and Bernoulli Societies; the Montréal Optimization Days; the Stochastic Processes and Applications Conference; the Midwest Probability Colloquium; the American Control Conference; the Seminar on Stochastic Processes; as well as the AMS, Canadian Mathematical Society and SIAM Annual Meetings. He has spoken at Conferences in honor of Wendell Fleming (Providence 1988), Moshe Zakai (Haifa 1991), Harold Kushner (Providence 1994), Herbert Robbins (New Brunswick 1995), Vaclav Benes (New York 2000), Hans Foellmer (Berlin 2001), Kiyoshi Ito (Kyoto 2002, Oslo 2005), Ester Samuel-Kahn (Jerusalem 2006), Mark Davis (London 2010), Walter Schachermayer (Vienna 2010), Nicole El Karoui (Paris 2011), Larry Shepp (New York 2011), Terry Lyons (Oxford 2013), Hans-Juergen Engelbert (2015) and Steven E. Shreve (2015). He has also contributed to Festschrifts in honor of Peter Whittle (1994), David Blackwell (1996), Alain Bensoussan (2000), Yuan-Shi Chow (2007), Eckhard Platen (2010), Donald Burkholder (2010) and Robert Elliott (2012).