C U R R I C U L U M   V I T A E

O. Univ.-Prof. Mag. Dr. Georg Pflug

Professor für Computerverfahren an der Fakultät für Wirtschaftswissenschaften der Universität Wien

born 1951 in Vienna

Study of Law, Mathematics and Statistics at the University of Vienna, Magister iuris (1974), PhD in Mathematics (1976). Assistant Professor University of Vienna (1976–81). Professor, University of Giessen, Germany (1981–1989). Full Professor, University of Vienna (1989–).

Visting Professor at the University of Bayreuth (1979), Michigan State University (1985), University of California at Davis (1993), Université de Rennes (1994), Technion Haifa, Israel (1996), Princeton University (2001), University of California at Davis (2006).

Dean, Department of Mathematics, University of Giessen, Germany (1987–88); Dean, Faculty of Business, Economics and Statistics, University of Vienna, Austria (2008–2010). **Head**, Department of Statistics and Decision Support Systems, University of Vienna (2000–2003); **Member of Senate,** University of Vienna (2000–2003); **Research Scholar**, International Institute of Applied Systems Analysis, IIASA (1990–) - Risk, Modelling and Society (RMS), Risk and Vulnerability Project (RAV).
Editor in chief: Statistics and Decisions, Central European Journal of Operations Research
Associate editor: Statistics and Probability Letters (1994–2007), Stochastic Programming Electronic Publication Series, Austrian Journal of Statistics, Mathematics of Operations Research (1994–1997), Mathematical Methods of OR, Computational Optimization and Applications, Computational Management Science.

Member, Council of Scientists, INTAS, Bruessel (1999–2002); Member, Central Research Council, University of Bolzano/Bozen; Member, executive board of the international committee on stochastic programming. **Fellow,** International Statistical Institute.

Author of 4 books, editor of 5 books and author of more than 70 publications in refereed journals, such as: Annals of Statistics, Annals of OR, Probability Theory, J Statist. Planning and Inference, J. ACM, Parallel Computing, The Computer Journal, Math. Programming, Mathematics of Optimization, SIAM J. on Optimization, Computational Optimization and Applications, J. Applied Probability, Stoch. Processes and Applications, Graphs and Combinatorics, J. Theoretical Computer Science, Quantitative Finance etc.

Organizer of COMETT II Workshop "Simulation and Optimization", Raach (1992); Workshop"Computer Intensive Methods in Simulation and Optimization", IIASA (1994); EURO Winter School "Stochastic Optimization", Semmering (1996); Fourth World Congress of the Bernoulli Society, Vienna (1996); Workshop Stochastic Dynamic Optimization, IIASA (2002); Workshop series "Mathematical Optimization for Financial Models", Semmering (2003), Cyprus (2003), Bergamo (2004); 11th International Conference on Stochastic Programming, Vienna (2007); APMOD, Vienna and Bratislava (2008).

Project leader of past and present projects: Statistical pattern recognition (Austrian National Bank); Pension fund management (BVP pension fund); Data dependency in financial optimization (FWF- Austrian Science Fund); AURORA-Advanced parallel and distributed algorithms for Computational Finance (FWF); Unit life insurance with guarantee (Austrian National Bank); WEBOPT (European Commission-subproject leader), Risk management in liberalized electricity markets (WWTF); Seeds in Finance (Austrian National Bank), RISKPLAN (Asia-Link), Long-term risk management (FWF), Pension fund management (Bridge Program), Multiperiod risk in portfolio optimization (FWF).