Curriculum Vitae

Name: Dr. Ernst August Freiherr von Hammerstein
Born: 26.03.1974 in Hameln/Weser, German citizen

Employments and professional experiences

01/2011 – present	Postdoc in the Research Group "Financial Mathematics: Pricing of Risks in Incomplete Markets", Faculty of Economics and Behavioral Sciences, and research assistant at the Department of Mathematical Stochastics, Faculty of Mathematics and Physics, University of Freiburg
05/2001 – 03/2010	Scientific employee at the Department of Mathematical Stochastics, Faculty of Mathematics and Physics, University of Freiburg Teaching activities: scientific computing courses (*Statistisches Praktikum*, *Praktikum zu Stochastik*), mentoring of diploma students
06/2002 – 12/2005	System administrator of the department, setup and maintenance of a network of Linux clients as well as the department's file-, web- and mail-server

Education

01/2011	PhD (Dr. rer. nat.) at the Department of Mathematical Stochastics, University of Freiburg Title of the thesis: *Generalized hyperbolic distributions: Theory and applications to CDO pricing* (supervisor: Prof. Dr. Ernst Eberlein)
05/2001 – 12/2010	PhD studies at the Department of Mathematical Stochastics, University of Freiburg
04/2001	Diploma in mathematics (Dipl.-Math.) at the University of Freiburg Title of the thesis: *GARCH-Volatilitätsmodelle für Aktienindizes* (supervisor: Prof. Dr. Ernst Eberlein)
10/1993 – 04/2001	Studies in mathematics and physics at the University of Freiburg
06/1993	Abitur, Martinus-Gymnasium Linz/Rhein

Surveying Experiences

Journals: Applied Mathematical Finance
Asia-Pacific Financial Markets
Electronic Communications in Probability
International Journal of Theoretical and Applied Finance
Journal of Credit Risk
Journal of Multivariate Analysis

Articles

[2] *Advanced credit portfolio modeling and CDO pricing.* In: W. Jäger, H.-J. Krebs (editors), Mathematics – Key technology for the future, Springer (2008), 253–280 (with E. Eberlein and R. Frey)

[1] *Generalized Hyperbolic and Inverse Gaussian Distributions: Limiting Cases and Approximation of Processes.* In: Seminar on stochastic analysis, random fields and applications IV, R. Dalang, M. Dozzi, F. Russo (editors), Progress in Probability 58, Birkhäuser (2004), 221–264 (with E. Eberlein)

Dissertation

[1] *Generalized hyperbolic distributions: Theory and applications to CDO pricing.* PhD thesis, University of Freiburg (2011). Available at *http://www.freidok.uni-freiburg.de/volltexte/7974/*

Working papers

[1] *Optimality of payoffs in Lévy models* (with E. Lütkebohmert, L. Rüschendorf, V. Wolf), submitted, 2013

Talks

[6] *Optimality of payoffs in Lévy models*
Dynstoch Conference 2013, Copenhagen, 17.04. – 19.04.2013

[5] *Laplace and Fourier based valuation methods in exponential Lévy models*
(invited talk) Graduate School of Mathematical Sciences, University of Tokyo, 28.01.2013

[4] *Cost-efficient strategies for Lévy markets*
7$^{\text{th}}$ World Congress of the Bachelier Finance Society, Sydney, 19.06. – 22.06.2012

[3] *Dependence structures of generalized hyperbolic models and applications to CDO pricing*
(invited talk) Young Researchers Workshop on Finance 2011, Tokyo, 01.03. – 04.03.2011

[2] *Advanced credit portfolio modeling and CDO pricing*
5$^{\text{th}}$ World Congress of the Bachelier Finance Society, London, 15.07. – 19.07.2008

[1] *Valuation of CDSs and CDOs using generalized hyperbolic distributions*
BMBF Workshop on Credit Risk Management, Freising (Germany), 27.02. – 04.03.2006

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