

Asset Management Forum

organized by

**Center of Competence Finance in Zurich (CCFZ)
and Schroder & Co. Bank aG**

Trends in Asset Management

CV's of the speakers

Markus Leippold is an Associate Professor of Finance at Tanaka Business School, Imperial College London, and Director of the Centre for Quantitative Finance. Before he joined Imperial College in 2007, he was an assistant professor of finance at the Swiss Banking Institute of the University of Zurich. His main research interests are term structure modelling, asset pricing, and risk management. He was a research fellow at the Stern School of Business and a visiting professor at the Federal Reserve Bank in New York. He has published in several Journals such as Review of Financial Studies, Journal of Financial and Quantitative Analysis, Journal of Banking and Finance, Journal of Futures Markets, Review of Derivative Research, Journal of Risk, and Review of Finance. His research was awarded by the European Financial Management Association (STOXX Gold Award), the German Finance Association (Best Paper Award), Risk Magazine (Achievement Award), and INQUIRE Europe (2006 Research Grant).

Raman Uppal is Professor of Finance at London Business School. He holds a bachelors degree in Economics (Honors) from St. Stephen's College, Delhi University, and M.A., M.B.A and Ph.D. degrees from The Wharton School of the University of Pennsylvania. Prior to working at London Business School, he was at the University of British Columbia. His research focuses on optimal portfolio selection and asset allocation in dynamic environments, valuation of securities in capital markets, risk management, and exchange rates. This research has been published in the Journal of Finance, Review of Financial Studies, Journal of Economic Theory, Journal of Financial and Quantitative Analysis, and Journal of International Money and Finance. He is an Editor of The Review of Financial Studies and an Advisory Editor of the Review of Finance. With Piet Sercu, he is the author of the textbook, "International Financial Markets and the Firm", (1995, South-Western Publishing) and of the research monograph, "Exchange Rate Volatility, Trade and Capital Flows under Alternative Exchange Rate Regimes", (2000, Cambridge University Press), which received the Sanwa Monograph Award (from New York University). He has also received, with Burton Hollifield, the Chicago Board of Trade Award for the best paper on Futures or Options on Futures at the 1995 Western Finance Association Meetings; with Sanjiv Das, the award for the best paper presented at the 2002 conferences of INQUIRE-UK; with

Lorenzo Garlappi and Tan Wang, the award for the best paper presented at the 2003 conferences of INQUIRE-UK; with B. Dumas, the award for the Best Paper in Finance for 2003 from the Europlace Institute of Finance (Institut Europlace de Finance); and, with Victor DeMiguel and Lorenzo Garlappi, the award for the best paper presented at the 2005 conferences of INQUIRE-UK. He has taught courses on Portfolio Choice and Asset Pricing, International Financial Markets, Multinational Financial Management, Risk Management, and Corporate Finance. He is the recipient of the Dean's Advisory Board's Outstanding Teaching Award for 1988 at The Wharton School, the Teaching Excellence Award for undergraduate teaching in 2000 at the Sauder School of Business at The University of British Columbia, the General Excellence Teaching Award for 2001/2002 and the Senior Faculty Teaching Award for 2005/2006 at London Business School.

Michael Wolf received a Bachelor in Mathematics from the University of Augsburg (Germany) before continuing his studies at Stanford University (California) where he received a Master degree and a Ph.D. in Statistics. He has held academic positions at UCLA (Los Angeles), Universidad Carlos III (Madrid) and Universitat Pompeu Fabra (Barcelona). He currently is Professor of Econometrics and Applied Statistics at the University of Zurich.

His research interests include modern computer-intensive statistical methods (such as bootstrap and subsampling) as well as financial econometrics. He has written numerous scientific articles that have appeared, among other places, in *The Annals of Statistics*, *Econometrica*, *Journal of the American Statistical Association*, *Journal of Econometrics*, *Journal of Empirical Finance*, *Journal of Portfolio Management*, and *Journal of Business and Economic Statistics*.

Bernd Scherer is global head of Quantitative GTAA. He joined Morgan Stanley in 2007 and has 14 years of investment experience. Prior to joining the firm, Bernd worked at Deutsche Bank Asset Management as head of the Quantitative Strategies Group's Research Center as well as Head of Portfolio Engineering in New York. Before this he headed the Investment Solutions and Overlay Management Group in Frankfurt. Bernd has also held various positions at Morgan Stanley, Oppenheim Investment Management, Schroders and JPMorgan Investment Management. He authored and edited 6 books on quantitative asset management and more than 40 articles in refereed Journals. Bernd received Master's degrees in economics from the University of Augsburg and the University of London and a Ph.D. from the University of Giessen. He is visiting professor at Birkbeck College (London) as well as WHU (Koblenz), Board member of the London Quant Group and external adviser to the Swiss Finance Institute