



FINANCIAL STABILITY INSTITUTE

BANK FOR INTERNATIONAL SETTLEMENTS

Special Seminar with BIS Banking Department on **Advanced Risk Management**

Beatenberg, Switzerland, 1-5 September 2003

Speakers' Curriculum Vitae

Roland Raskopf works for the FSI since 1999. Before joining the FSI he worked at Deutsche Bundesbank, Frankfurt as a Director, where he headed the Bundesbank's Risk Management Models division for on-site examination. Prior to this he worked at the European Bank for Reconstruction and Development, London in Treasury and Risk Management. He holds a degree in Finance/Economics from the University of Loughborough (UK) and Trier (Germany) and a postgraduate degree from the Bundesbank.

Srichander Ramaswamy is head of investment analysis at the BIS, and is also an adjunct professor in banking and finance at the University of Lausanne. Before joining the BIS, Srichander worked as a financial engineer at Credit Suisse in Zurich. Srichander holds degrees in electrical and aerospace engineering.

Alex Joia is a fixed income analyst at the BIS. He joined the BIS in August 2000, before which he worked at Dresdner Kleinwort Benson in London. Alex graduated in Physics at the University of Bristol and holds a PhD from Cambridge University.

Robert Scott is a portfolio manager at BIS and he holds the following degrees: BComm in Finance, BA in Economics/Philosophy, and MSc in Finance. Robert worked for 3 years as an analyst in the Monetary and Economics Department of the BIS before joining the Banking Department. Prior to this, he worked for 4 years as fixed-income strategist at BCA Research Group in Montreal.

Marc Henrard is Senior Quantitative Analyst in the Derivatives group at the BIS. He previously held the position of Deputy Head of Treasury Risk Control. Before joining the BIS, he worked as lecturer at Louvain University (Belgium), SISSA and Scuola Normale Superiore di Pisa (Italy). He holds a Ph.D. in mathematics.

Jens Ulrich has been Head of Risk Control at the Bank for International Settlements in Basel, Switzerland, since January 2003. BIS Risk Control manages all financial risks arising from the BIS's banking operations and also includes the measurement of the BIS's general operational risk. In 1996, he joined BIS Credit Risk Control. In 2000, he moved to Washington, D.C., to work in the Risk Management Group of the International Finance Corporation. He returned to BIS Risk Control in 2001. A German national, he worked for Dresdner Bank before studying economics in Freiburg, Germany, and Madison, Wisconsin. He holds an M.Sc. in Economics from the University of Wisconsin and did post-graduate studies at Albert-Ludwigs University, Freiburg, focusing on option-pricing theory.

Wolfgang Gehlen is working for the Risk Control group of the BIS since 2001. Prior to joining the BIS he worked for Bayerische Landesbank in Luxembourg and as a lecturer for mathematics at the University of Trier. He holds a PhD in mathematics.