ROBERT JAMES ELLIOTT

CURRICULUM VITAE

CITIZENSHIP: Canadian and British

Permanent resident of Australia with Distinguished Talent Visa.

EDUCATION:

School:	Swanwick Hall Grammar School, Derbyshire
University:	New College, Oxford BA Oxford. Class 1 in the Final Honour School of Mathematics, July 1961
	King's College, Cambridge Ph.D. Cambridge, January 1965 (Supervisor, John Williamson)
	M.A. Oxford, 1965
	Sc. D. Cambridge, 1983
	Oxford University Senior Mathematical Prize, July 1964

ACADEMIC CAREER:

2009-2014	Australian Professorial Fellow, School of Mathematics, University of Adelaide, Australia
2009 -	Professor Emeritus and Faculty Professor, University of

	Calgary
2001 - 2009	Royal Bank Professor of Finance, University of Calgary, Canada
July 2001 -	Professor Emeritus, University of Alberta, Canada
Jan 1999-June 2001	A.F. Collins Professor of Finance, University of Alberta
July 1999-June 2000	Visiting Professor, University of Adelaide, Australia
Jan-June 1998	Visiting Professor, University of Adelaide, Australia
Jan-June 1997	Visiting Professor, University of Adelaide, Australia
1994-1995	McAlla Research Professor, University of Alberta
July 1994-2001	Professor, Department of Mathematical Sciences, University of Alberta, Edmonton, Alberta
Jan 1986-1994	Professor, Department of Statistics & Applied Probability, University of Alberta, Edmonton, Alberta
July 1985-Dec 1985	Visiting Professor, University of Alberta
1984-1985	Distinguished Visiting Professor, University of Alberta
May-June 1978	Visiting Professor of Applied Mathematics, Brown University
Jan-May 1978	Visiting Professor, University of Kentucky
Sept-Dec 1977	Visiting Professor, University of Alberta
1976-1986	G.F. Grant Professor of Mathematics and Head of Department, University of Hull
1973-1986	Professor of Pure Mathematics, University of Hull
1972-1973	Associate Professor, Northwestern University, Evanston,Il.
1969-1973	Senior Research Fellow, Mathematical Institute, University of Warwick
1966-1969	Lecturer in Mathematics, Oxford University, and Fellow of Oriel College, Oxford
1965-1966	Instructor, Yale University, New Haven, Connecticut and Fellow of Berkeley College, Yale
1964-1965	Lecturer, University of Newcastle-upon-Tyne, U.K.

ADJUNCT POSITIONS:

2014-2019	Adjunct Professor, University of Adelaide, Australia
2013- 2015	Adjunct Professor, Dept. of Finance, University of South Australia
2009- 2012	Adjunct Professor, Dept. of Mathematics, University of South Australia

2006 - 2011	Adjunct Professor, Department of Electrical & Computer Engineering McMaster University, Canada
2003 - 2008	Adjunct Professor, Australian National University, Canberra
2002 - 2011	Adjunct Professor, Dept. of Electrical & Computer Engineering, University of Calgary, Canada
2002 - 2009	Adjunct Professor, University of Adelaide, Australia
2002 -	Adjunct Professor, Dept. of Mathematics & Statistics, University of Calgary, Canada
1993 – 1998	Adjunct Professor, Dept. of Finance & Management Science, University of Alberta, Edmonton, Canada

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SHORT TERM VISITING POSITIONS:

February 2012	Visiting Professor, Department of Statistics and Actuarial Science, University of Hong Kong
February 2011	Risk Management Institute, University of Singapore
April 2008	Universita del Svizzera Italiano, Lugano. Switzerland
February 2008	Visiting Professor, University of Adelaide, Australia
April 2007	Universita del Svizzera Italiano, Lugano. Switzerland
February 2007	Visiting Professor, University of Adelaide, Australia
April 2006	Universita del Svizzera Italiano, Lugano. Switzerland
February 2006	Visiting Professor, University of Adelaide, Australia
April 2005	Universita del Svizzera Italiano, Lugano. Switzerland
February 2005	Visiting Professor, University of Adelaide, Australia
April 2004	Universita del Svizzera Italiano, Lugano. Switzerland
February 2004	Visiting Professor, University of Adelaide, Australia
May 2003	Universita del Svizzera Italiano, Lugano. Switzerland
February 2003	Visiting Professor, University of Adelaide, Australia
June 2002	Universita del Svizzera Italiano, Lugano. Switzerland
May 2002	Professeur Invité de Classe Exceptionelle, Université de Paris IX, Dauphine
February 2002	Visiting Professor, University of Adelaide, Australia
February 2001	Visiting Professor, University of Adelaide, Australia

July 1999- June 2000	Visiting Professor, University of Adelaide, Australia
May 1999	Visitor, Laboratoire des Signaux et Systèmes, École Supérieure d'Électricité
April 1998	Professeur Invité, Université d'Evry, France
January 1998	Visiting Professor, University of Hong Kong
January-June 1998	Visiting Professor, University of Adelaide, Australia

April 1997	Visiting Fellow, Department of Systems Engineering, Australian National University, Canberra, Australia
February 1997	Department of Electrical & Electronic Engineering, University of Melbourne, Australia
January-June 1997	Visiting Professor, University of Adelaide, Australia
April, May 1996	Visiting Professor, Université de Paris Sud, Orsay, and Laboratorie des Signaux et Systèmes, École Supérieure d'Électricité
May, June 1995	Visitor, Isaac Newton Institute, University of Cambridge
May 1995	Visiting Scientist, I.N.R.I.A. Le Chesnay, France
March 1995	Department of Electrical and Electronic Engineering, University of Melbourne, Australia
February 1995	Visiting Fellow, Department of Systems Engineering, Australian National University, Canberra
January 1995	Department of Electrical Engineering, University of California, San Diego, CA.
November 1994	University of Science and Technology, Hong Kong
October 1994	Consultant, Federal Reserve Bank, Atlanta, GA.
May 1994	Visiting Scientist, I.N.R.I.A., Le Chesnay, France
March 1994	Visitor, Institute for Systems Research, University of Maryland
July 1993	Visiting Fellow, Department of Systems Engineering, Australian National University
May 1993	Visiting Scientist, I.N.R.I.A., Le Chesnay, France
April-May 1992	Visiting Professor, Université de Paris VI
April-May 1992	Visiting Scientist, I.N.R.I.A., Le Chesnay, France
January-May 1992	Visiting Fellow, Department of Systems Engineering, Australian National University
May 1991	Visiting Fellow, Department of Systems Engineering, Australian National University
May-July 1988	Guest Professor, University of Konstanz, Germany
Spring 1986	Distinguished Lecturer, Systems Research Center, University of Maryland
May 1984	Guest Lecturer, Laboratory for Statistics and Probability Ottawa, Canada
April 1984	Visitor, Instituté des Hautes Études Scientifiques, Paris
June-Sept 1983	Visiting Fellow, Department of Systems Engineering, Australian National University
June 1983	Visiting Professor, University of Western Australia

April 1983	Visiting Professor, Technical University of Denmark
August 1982	Research Associate, University of Alberta
July-August 1981	Research Associate, University of Alberta
May-June 1981	Visiting Professor, University of Bonn
August 1980	Visiting Professor, University of Bonn
May-June 1980	Research Associate, University of Alberta
August 1979	Visiting Professor, University of Bonn
May-June 1979	Research Associate, University of Alberta
August 1977	Visitor, Department of Electrical Engineering and Computer Science, University of California, Berkeley.
March-April 1976	Visitor, Instituté des Hautes Études Scientifiques, Paris
August-Sept 1972	Research Associate, University of Toronto
July-August 1968	Research Associate, University of Alberta, Edmonton

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PRESENTATIONS:

2000 – Current:

July 2015 International Work-Conference on Time Series (ITISE 2015), Granada (SPAIN). GARCH Models and their Continuous Time Limits

July 2015 Society for Industrial and Applied Mathematics. CT 15 Stochastic Systems and Applications, Paris, France. Hidden Markov Change Point Estimation

July 2015 Stochastic Processes and Applications, Oxford UK. Binomial Tree Malliavin Calculus and Convex Risk Measures

April 2015. Australia-New Zealand Applied Probability Workshop. Vine Inn, Barossa, South Australia.

December 2014 Plenary Speaker,Quantitative Methods in Finance, Sydney, AUS

December 2014 Workshop: Beyond the Classical Paradigm, University of Technology, Sydney

December 2014 Meeting on Risk, Modelling, Optimization, Inference. University of New South Wales, Sydney

July 2014 Binomial Tree Malliavin Calculus and Risk Measures. International Symposium on Differential Equations and Stochastic Analysis in Mathematical Finance, Sanya, China

June 2014 Malliavin Calculus in a binomial tree. Annual Meeting of the Canadian Industrial and Applied Mathematics Society, Saskatoon, Canada

June 2014 Binomial Tree Malliavin Calculus and Risk Measures. 3rd Stochastic Modeling Techniques and Data Analysis International Conference, Lisbon, Portugal

June 2014 Backward equations in a binomial tree. Bachelier Finance Society World Congress, Brussels, Belgium

December 2013	Plenary Speaker,Quantitative Methods in Finance, Sydney, AUS
November 2013	Colloquium, University of Hong Kong.
November 2013	Colloquium, University of Technology, Sydney
July 2013	Invited speaker, 15th Applied Stochastic Models and Data Analysis International Conference (ASMDA 2013), Barcelona, Spain
June 2012	Plenary Speaker,Quantitative Methods in Finance, Cairns, AUS
June 2012	Plenary speaker, 7th Conference on Actuarial Science and Finance, Samos, Greece
May 2012	Colloquium, University of Zurich
March 2012	Plenary Speaker, Financial Risk Day, Macquarie University, Sydney,
December 2011	Plenary Speaker,Quantitative Methods in Finance, Sydney, AUS
May 2011	Colloquium, Oxford-Man Institute for Quantitative Finance, Oxford University
May 2011	Colloquium, Universite d'Evry, France
June 2011	15th Applied Stochastic Models and Data Analysis International Conference (ASMDA 2013), Rome, Italy
December 2010	Plenary Speaker,Quantitative Methods in Finance, Sydney, AUS
December 2009	Plenary Speaker,Quantitative Methods in Finance, Sydney,

	AUS.
November 2008	Seminar, Concordia University, Montreal
October 2008	Seminar, University of Missouri
September 2008	Seminar, Imperial College London, England
July 2008	Presentation, Bachelier Finance Society World Congress, London, England.
July 2008	Invited talk, World Congress on Non Linear Analysis, Orlando FL
May 2008	Colloquium, Oxford-Man Institute for Quantitative Finance, Oxford University
December 2007	Plenary Speaker,Quantitative Methods in Finance, Sydney, AUS.
November 2007	Invited seminar, Stellenbosch University, South Africa.
November 2007	Invited speaker at the African Institute for Mathematical Sciences, South Africa.
September 2007	Invited speaker at Fudan University, Shanghai, Xi'an,Jiaotong University, Xian, Guang Xi Normal University, Guilin, and the Chinese Academy of Sciences, Beijing.
August 2007	Invited speaker at the International Society for Business and Industrial Statistics (ISBIS), Azores, Portugal.
August 2007	Invited main speaker at the Daiwa Workshop and Conference, Kyoto and Tokyo, Japan.
July 2007	Invited seminar at the University of Munich.
July 2007	Invited talk at the meeting for Wolfgang Runggaldier, Bresannone, Italy.
July 2007	Invited talk at the American Control Conference, New York NY
June 2007	Invited speaker at the Annual Meeting of the Statistical Society of Canada, St John's NL.
February 2007	Speaker on "Risk" to National ICT Australia
December 2006	Plenary Speaker, Quantitative Methods in Finance, Sydney, AUS.
November 2006	39th IEEE Conference on Signals, Systems and Computers, Asilomar, CA.
September 2006	Invited speaker, Conference for Dilip Madan, University of Maryland.
August 2006	Speaker, Bachelier World Congress, Tokyo, Japan.
June 2006	Speaker, Canadian Mathematical Society Annual Meeting,Calgary, AB.
May 2006	Invited speaker, Workshop on Mathematical Finance and Insurance, Lijiang, China.

May 2006	Invited speaker, Fifth International Workshop on Scientific Computing and Applications , Banff, AB.
May 2006	Invited plenary speaker, IWAP2006 (International Workshop in Applied Probability), University of Connecticut, Storrs, Conn.
March 2006	Ostrom Lecture, Washington State University, Pullman, WA.
December 2005	Keynote Speaker, Quantitative Methods in Finance, Sydney, AUS.
November 2005	39th IEEE Conference on Signals, Systems and Computers, Asilomar, CA.
September 2005	NFA 2005, Simon Fraser University, Vancouver, BC
July 2005	Stochastic Analysis in Finance and Engineering [Host], U of Calgary
July 2005	SMOCS '05 (Stochastic Modeling of Complex Systems), Daydream Island, Australia
June 2005	CRM (Stochastic Modeling in Financial Mathematics), Montreal
May 2005	EURANDOM, Conference in Risk, Eindhoven, The Netherlands
March 2005	DASP (Defense Applications of Signal Processing), Utah, USA
January 2005	Colloquium, University of Houston
December 2004	Keynote Speaker, Quantitative Methods in Finance, 2004, Sydney, AUS.
November 2004	38th IEEE Conference on Signals, Systems and Computers, Asilomar, CA.
July 2004	Bachelier World Congress, Chicago, Il.
April 2004	Colloquium, University of Zurich
March 2004	Colloquium, University of Houston
December 2003	Keynote Speaker, Quantitative Methods in Finance 2003, Sydney, Australia
November 2003	37th IEEE Conference on Signals Systems and Computers,Asilomar, CA.
September 2003	Northern Finance Meeting, Quebec City
August 2003	Co-organizer and speaker, Workshop on Mathematical Finance, Memorial University, Newfoundland
August 2003	Public Lecture, Memorial University, Newfoundland
June 2003	AMS/SIAM Meeting on Financial Mathematics, Snowbird, Utah
February 2003	Seminar, Defence Science & Technology Organization,

	Salisbury, AUS
December 2002	Keynote Speaker: Quantitative Methods in Finance 2002, Sydney, AUS
November 2002	36th IEEE Conference on Signals Systems and Computers, Asilomar, CA
July 2002	Co-organizer, Conference on Filtering; University of Alberta, Canada
May 2002	Seminar, Université de Paris IX, Dauphine
April 2002	Universita del Svizerra Italiano, Lugano, Switzerland
December 2001	Keynote speaker: Quantitative Methods in Finance 2001, Sydney, AUS
November 2001	35th IEEE Conference on Signals Systems and Computers, Asilomar, CA.
July 2001	SPIE Annual Meeting, San Diego, CA.
April 2001	Universita del Svizerra Italiano, Lugano, Switzerland
February 2001	Australia New Zealand Applied Mathematics Meetings, Barossa Resort, South Australia
December 2000	Quantitative Methods in Finance 2000, Sydney Australia
December 2000	IEEE Conference on Decision and Control, Sydney, Australia
November 2000	Seminar, Department of Finance, University of Calgary
October 2000	Conference on Finance and Stochastics, Konstanz, Germany
June 2000	Invited Presentation, Workshop on Modern Risk Management, Ascona, Switzerland
June 2000	Bachelier World Congress, Paris, France
June 2000	Conference on Real Options, Cambridge, England
May 2000	Seminar, IEEE South Australia Branch, CSSIP, (Centre for Sensors, Signals and Information Processing), Mawson Lakes, S.A.
April 2000	Seminar, University of South Australia, Adelaide, Australia
March 2000	Seminar, Australian National University, Canberra, Australia
March 2000	Seminar, University of Science and Technology, Sydney, Australia

1990 – 1999

November 1999	Seminar, Department of Applied Mathematics, University of Adelaide
July 1999	Quantitative Methods in Finance 1999, Sydney, Australia
July 1999	Seminar, Department of Finance, Universita del Svizzera Italiano, Lugano, Switzerland
April 1999	Seminar, Department of Finance, University of Rotterdaman

February 1999	Distinguished Lecture, Department of Electrical and Computer Engineering, University of California, San Diego, CA.
January 1999	Lecture series, Filtering and Finance, Fields Institute, University of Toronto
December 1998	37th I.E.E.E. Control and Decision Conference, Tampa, Florida
October 1998	Conference in honor of R. Rishel, University of Kentucky
June 1998	School of Banking and Finance, University of New South Wales, Australia
June 1998	Workshop on Signal Processing, Isaac Newton Institute, University of Cambridge
January 1998	Department of Statistics, University of Hong Kong
December 1997	36th I.E.E.E. Control and Decision Conference, San Diego, CA.
December 1997	Workshop on Filtering, University of Southern California
November 1997	Graduate School of Business, University of Chicago
October 1997	Financial Management Association Annual Mtg., Honolulu, HI.
August 1997	Keynote speaker, Quantitative Mathematical Finance ’97, Cairns, AUS
June 1997	Defence Science & Technology Organization, Salisbury, South Australia
April 1997	Colloquium, School of Mathematics, Australian National University, Canberra
January 1997	Special Seminar on Stochastic processes, American Mathematical Society Annual Meeting, San Diego, CA.
November 1996	Department of Finance, Arizona State University
September 1996	Department of Mathematics, University of Victoria
July 1996	S.I.A.M. Annual Conference, Session on Mathematical Finance
June 1996	Invited Lecturer, Conference on Mathematical Finance, Aarhus, Denmark
June 1996	Mathematical Theory of Networks and Systems, St. Louis, MO.
April 1996	Colloquium, University of Hull
February 1996	Distinguished Lecturer, Department of Electrical and Computer Engineering, University of California, San Diego, CA.
December 1995	34th I.E.E.E. Control and Decision Conference, New Orleans, LA.
October 1995	29th I.E.E.E. Asilomar Conference on Signals, Systems and Computers
June 1995	Bank of England Conference, Isaac Newton Institute, Cambridge, England
June 1995	I.F.A.C. Symposium on Nonlinear Control System Design, Lake Tahoe,CA
May 1995	Journées de Statistiques, H.E.C. Jouy en Josas, France

May 1995	Séminaire, Laboratoire de Signaux et Systèmes, Supelec, Saclay, France
May 1995	Séminaire Bachelier, Paris, France
April 1995	Seminar, Department of Statistics, University of Auckland, New Zealand
March 1995	Seminar, Department of Systems Engineering, Australian National University
March 1995	Seminar, Department of Electrical and Electronic Engineering, University of Melbourne, Australia
March 1995	Seminar, Department of Mathematics, University of Adelaide, Australia
March 1995	Seminar, Cooperative Research Centre for Signals and Information Processing, The Levels, South Australia
February 1995	Seminar, Systems Research Center, Arizona State University, Tempe,AZ
February 1995	Workshop on the Mathematics of Finance, Australian National University, Canberra, Australia
January 1995	Special Session on Stochastic Analysis, American Mathematical Society Meeting, San Francisco
December 1994	33rd. I.E.E.E. Control and Decision Conference, Lake Buena Vista, Fl.
November 1994	Colloquium, University of Science and Technology, Hong Kong
November 1994	Seminar, Department of Systems Engineering, Chinese University of Hong Kong
October 1994	Colloquium, Department of Mathematics, Georgia Institute of Technology
October 1994	Seminar, Department of Finance, University of Georgia
September 1994	Seminar, Department of Electrical Engineering, University of Waterloo
June 1994	Co-organizer and Speaker, Workshop on Filtering, Chapel Hill, NC.
May 1994	Colloquium, University of Hull
May 1994	Séminaire, Université de Paris VI
May 1994	Co-organizer and Speaker, Conference on Mathematical Finance, Italy
March 1994	Seminar, Systems Research Institute, University of Maryland
March 1994	Seminar, Department of Finance, University of Maryland
December 1993	32nd I.E.E.E. Control & Decision Conference, San Antonio, TX.
November 1993	27th I.E.E.E. Asilomar Conference on Systems, Signals & Computers

July 1993	IFAC World Congress, Sydney
May 1993	6th I.E.E.E. Conference on Applied Stochastic Models & Data Analysis, Crete
May 1993	Séminaire, I.N.R.I.A. Le Chesnay, France
May 1993	Séminaire Bachelier, Paris
December 1992	31st I.E.E.E. Control & Decision Conference, Tucson, AZ.
November 1992	Workshop on Stochastic Control, Centre de Recherches Mathématiques, Montreal
October 1992	26th I.E.E.E. Asilomar Conference on Systems, Signals & Computers
September 1992	SIAM Meeting on Control, Minneapolis, MN.
August 1992	Meeting on Mathematical Finance, Oberwolfach, Germany
May 1992	15th International Summer School on Stochastic Processes, Erice, Sicily
April 1992	Séminaire Bachelier, Université de Paris, VI
April 1992	Séminaire, Hautes Études Commerciales, Jouy en Josas
April 1992	Séminaire, E.S.S.E.C. Cergy Pontoise
November 1991	25th IEEE Asilomar Conference on Systems, Signals and Computers
September 1991	13th I.F.I.P. Conference on System Modelling and Optimization, Zurich
September 1991	Northern Finance Association, Montreal
September 1991	Workshop on Adaptive Theory and Stochastic Control, University of Kansas, Lawrence, KS.
December 1990	29th IEEE Control and Decision Conference, Honolulu, HI.
November 1990	24th IEEE Asilomar Conference on Systems, Signals and Computers
July 1990	Symposium on Stochastic Analysis, Durham, England
June 1990	International Conference in Finance. École des Hautes Études Commerciales, Paris

1974-1989

November 1989	23rd IEEE Asilomar Conference on Systems, Signals and Computers
April 1989	Workshop on Stochastic Analysis, Imperial College, London. (Co-editor of proceedings.)
November 1988	22nd IEEE Asilomar Conference on Systems, Signals and Computers
July 1988	Bernoulli Society Annual Meeting, Rome, Italy

June 1988	8th Conference on Analysis and Optimization of Systems, Antibes, France
June 1988	4th Conference on Stochastic Systems, Bad Honnef, F.R. Germany
April 1988	Systems Research Center, University of Maryland
November 1987	21st IEEE Asilomar Conference on Systems, Signals and Computers
July 1987	Workshop on Diffusion Approximation, International Institute for Applied Systems Analysis, Laxenburg, Austria
June 1986	Conference on Stochastic Differential Equations and Applications, Institute of Mathematics and Applications, University of Minnesota
June 1985	3rd Conference on Stochastic Systems, Bad Honnef, F.R. Germany
May 1984	Workshop on Stochastic Processes, Ottawa, Canada
March 1984	I.F.I.P. Conference on Stochastic Differential Systems, Marseille, France
June 1982	Meeting on Stochastic Systems, (Co-organizer), Bad Honnef, F.R. Germany
February 1982	I.F.I.P. Working Conference on Filtering and Optimization, Cocoyoc, Mexico
June 1981	Conference on Stochastic Processes, Tubingen, F.R. Germany
March 1981	Meeting on Stochastic Analysis, Oberwolfach, F.R. Germany
July 1980	Symposium on Stochastic Integrals, Durham, England
June 1980	École Normale Supérieure des Telécommunications, Paris, France
April 1980	British Mathematical Colloquium, Sheffield, England
January 1979	Workshop on Stochastic Control, Bonn, W.Germany
September 1978	Conference on the Optimization of Stochastic Systems, Oxford, England
June 1978	3rd Kingston Conference on Differential Games and Control Theory, University of Rhode Island, USA
March 1977	Workshop on Differential Games, Enschede, The Netherlands
June 1976	2nd Kingston Conference on Differential Games and Control Theory, University of Rhode Island, USA
August 1975	Conference on Probability and Theoretical Physics, Institute for Advanced Studies, Dublin, Ireland
June 1975	Symposium on Stochastic Systems, University of Kentucky, USA
June 1975	Workshop in Singular Perturbations and Control Theory, University of Calgary, Canada

September 1974	Advanced Study Institute on Theory and Application of Differential Games, University of Warwick, England
June 1974	International Symposium on Control Theory I.N.R.I.A. Rocquencourt, France

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RESEARCH FUNDS U.K.

- One million Belgian Francs from N.A.T.O. to Professor Parks and myself to run an Advanced Study Institute at the University of Warwick in 1974.

- Funds from the Science Research Council from 1974-1976. These supported a Research Assistant A. Kussmaul, for two years. Dr. Kussmaul wrote a book <u>Stochastic Integration</u> <u>and Generalized Martingales</u> which was published by Pitman in their Advanced Publishing programme.

- The Science Research Council awarded me a second research grant to support a Research Assistant. Dr. Thomas Barth held this position during 1979-80, and completed a book <u>Axiomatic Potential Theory</u>. D. Deiss was Research Assistant for 1980-81.

- Following my application the Science Research Council awarded a Senior Visiting Fellowship of approximately £10,000 to Dr. S. Mohammed. Dr. Mohammed visited my department for the 1981-82 academic year and completed a book <u>Stochastic Functional</u> <u>Equations</u>, published by Pitman.

RESEARCH FUNDS NORTH AMERICA

2015 $30,000 per year for five years from NSERC

2014 $37,000 from NSERC

2012 $43,000 per year for 5 years from SSHRC

2009 $18,500 for 2009, $23,000 for 2010 and $23,000 for 2010 from SSHRC.

2009 $46,000 per year for four years from the Electrical Engineering Committee of NSERC.

2007 $10,000 MITACS award for Analog Wideband Communications based on Nonlinear Dynamics

2006 $5,000 MITACS award from TransAlta

2006 $12,500 MITACS award for Analog Wideband Communications based on Nonlinear Dynamics

2006 $15,000 MITACS Internship for H. Miao with Encana Corp.

2006 $15,000 MITACS Internship for L. L. Chan with Quic Financial Technologies

2005 $50,000 per year for 3 years from SSHRC

2005 $15,000 MITACS Internship for H. Miao with Enmax Corp.

2005 $15,000 MITACS Internship for L.L. Chan with Quadrus Financial Technologies

2005 $7,500 MITACS award from Trans Alta.

2005 $3,000 MITACS award

2004 $4,500 MITACS award

2004 $40,000 per year for four years from the Electrical Engineering Committee of NSERC.

2002 $20,000 (2002-03), $20,000 (2003-04), $19,000 (2004-05) from SSHRC.

2000 $37,000 per year for four years, 2000 to 2004 from the Electrical Engineering Committee of NSERC

1999 $15,000 for 1999-2000; and $22,500 for 2000-2001 and 2001-2002 from SSHRC

1998 210,000 Belgian Francs from NATO for work with F. Dufour, École Supérieure d'Electricité, France

1996 $30,000 per year for 1996-1997 and 1997-1998; $33,000 for 1998-1999; and $34,650 for 1999-2000 from the Electrical Engineering Committee of NSERC

1996 $17,000 for 1996-1997; $17,500 for 1997-1998; and $18,000 for 1998-1999 from SSHRC

1995 $21,600 for one year from the Electrical Engineering Committee of NSERC

1993 $14,000 per year for three years from SSHRC

1993 $32,000 infrastructure grant from NSERC awarded jointly to members of the dept.

1992 $24,000 per year for three years from NSERC

1992 $97,855 equipment grant from NSERC awarded jointly to 7 members of the dept.

1989 $26,800 per year for three years from NSERC

1989 U.S. $31,873 from the Air Force Office of Scientific Research

1988 U.S. $40,000 from the Army Research office

1988 U.S. $30,841 from the Air Force Office of Scientific Research

1987 $53,248 from the Army Research Office

1987 $35,004 from the Air Force Office of Scientific Research

1986 $15,000 per year for three years from NSERC

1986 $43,091 from the Air Force Office of Scientific Research

RESEARCH FUNDS AUSTRALIA

1997 A $76,000 for 1997; A$56,000 for 1998; A$55,000 for 1999 from the Australian Research Council, with Dr. V. Krishnamurthy, Dept. of Electrical and Electronic Engineering, University of Melbourne

2008 $950,000 over five years. Discovery Grant “Dynamic Risk Measures”.

2010 $195,000 over three years. Discovery Grant with T.K.Siu, Macquarie University,
"R i s k Measures and Management in Finance and Actuarial Science Under Regime-Switching Models".

2013 $405,000 over three years with T.K Siu, Macquarie University, "G-Expectation and Its Applications to Nonlinear Risk Management".

OTHER POSITIONS:

- Invited by the Royal Swedish Academy to nominate for the Nobel Prize in Economics each year since 2002
- I am a Mathematics Editor for CRC Publishers, an Associate Editor of the journal 'Stochastics and Stochastics Reports', an Associate Editor of 'Mathematical Finance', an Associate Editor of 'Communications in Stochastic Analysis' and an Associate Editor of the 'Canadian Applied Mathematics Quarterly'.
- From 1996 to 2000 I was on the editorial board of 'Finance and Stochastics', published by Springer Verlag. I was a member of the editorial board of S.I.A.M. Journal of Control and Optimization from 1995-1997. Associate Editor 'Stochastic Analysis and Applications' 2002 – present.
- From 1988 to 1991 Dr. H. Freedman and I edited Applied Mathematics Notes.
- Member NSERC Grant Selection Committee in Statistics 1993-1995.
- NSERC Grant Selection Committee in Mathematics & Statistics (large equipment) 1993-1994.
- Member of the Review Committee for the Department of Applied Mathematics, Polytechnic University of Hong Kong, February 2000.
- Reviewer of graduate program at Lakehead University, Ontario, September, 2002
- Reviewer of new MBA program in Global Investment at Simon Fraser University, June, 2004
- Scientific Director, Finance Institute, University of Lugano, Switzerland.

- Member (2006) and Chair (2007) of the Doctoral Prize Committee of NSERC.
- Member of the college of Reviewers for Canada Research Chairs.
- In January 2008 I was Chair of the NSERC site committee visit NSG 9668 for the National Institute on Complex Data Structures in Toronto ON.
- In August 2008 I reviewed a 6.6 million Euro ($10M) research proposal from Ireland.
- Chair, NSERC site committee visit NSG 9668 for the National Institute on Complex Data Structures in Toronto ON, Natural Sciences and Engineering Research Council of Canada (NSERC)
- May 2011 Chair, SSHRC Insight Research Development Grants, Social Sciences and Humanities Research Council of Canada (SSHRC)
- March 2015, Member, Selection Committee for SSHRC Doctoral Awards.

AWARDS:

- Northern Finance Association, Quebec, September, 2003, $1000 prize from Quebec Minister of Finance for best Fixed Income paper written with my student Craig Wilson.

- Northern Finance Association, St. John's Nfld., September 2004. $1000 Bank of Canada prize for best paper on Canadian capital markets with my former student Craig Wilson.

- Immigration Award in Science, Immigration Week in Albert, May 1993

PATENTS:

- Patent "New Finite Dimensional Filters" for applications of optimal parameter estimation in linear Gaussian models, (Kalman filters), filed by the University of Alberta and the University of Melbourne. # PCT/AU097/00519

LIST OF PUBLICATIONS

Robert J. Elliott

[1] R.J. Elliott, ‘Some results in spectral synthesis' Thesis, Cambridge 1964.

[2] R.J. Elliott, ‘A result in spectral synthesis' *Notices of the American Math. Soc*. 11 (1964): 670-671.

[3] R.J. Elliott, ‘Some results in spectral synthesis', *Proc. Cambridge Philosophical Society* 61 (1965): 395-424.

[4] R.J. Elliott, ‘Two notes on spectral synthesis' *Proc. Cambridge Philosophical Soc*. 61 (1965): 617-620.

[5] R.J. Elliott, ‘Analytic functions in locally convex algebras' *Proc. London Math. Soc*. 36 (1966): 321-341.

[6] R.J. Elliott, ‘Inductive limits of uniform spaces' *Journal London Math. Soc*. 42 (1967): 93-100.

[7] R.J. Elliott, Review of 'Mathematical Surveys' (A.M.S.) Vol. 9. Linear Approximation by A. Sard. *Jour. London Math. Soc.* 41 (1966): 189-190.

[8] R.J. Elliott, ‘Almost hypoelliptic operators' *Proc. London Math. Soc*. 19 (1969): 537- 552.

[9] R.J. Elliott, ‘Almost hypoelliptic operators with variable coefficients' *Proc. Camb. Phil. Soc*. 67 (1970): 287-293.

[10] R.J. Elliott, ‘Some results on hypoelliptic pseudo-differential operators' *Proc. Camb. Phil. Soc*. 68 (1970): 685-695.

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