Traian A. Pirvu

| CONTACT INFORMATION | Department of Mathematical Sciences
Wean Hall 7213
Carnegie Mellon University
Pittsburgh, PA 15213 USA | *Voice:* (412) 268-6540
Fax: (412) 268-6380
E-mail: tpirvu@andrew.cmu.edu
WWW: www.math.cmu.edu/~tpirvu |

EDUCATION

Carnegie Mellon University, Pittsburgh, Pennsylvania USA

Ph.D. Candidate, Mathematical Finance, August 2002 (expected graduation date: May 2005)

- Dissertation Topic: *Maximazing Growth Rate under Risk Constraints*
- Advisor STEVEN E. SHREVE

M.S., Mathematical Sciences, December 2001

The Pennsylvania State University, State College, Pensylvania USA

Graduate Student in Applied Mathematics, 1999-2000

University of Dortmund, Dortmund, Germany

Visiting Student, 1998-1999

University of Craiova, Craiova, Romania

B.S., Mathematics, May, 1998

MATHEMATICAL INTERESTS

Financial Mathematics, Applied Probability, Optimization, Control Theory, Partial Differential Equations

PUBLICATIONS

K. Larsen, T. A. Pirvu, S. E. Shreve, R. Tütüncü. *Satisfying Convex Risk Limits by Trading* (2004), accepted for publication in *Finance & Stochastics*

PAPERS IN PREPARATION

T. A. Pirvu, S.E. Shreve, and G. Zitković. *On Optimal Control of the Drift of a Lévy Process* (2004)

PROFESSIONAL PRESENTATION

Bachelier Finance Society, Third World Congress, July 21-24, 2004 Chicago

PRESENTATIONS AND TALKS

- Center for Computational Finance Seminar, Carnegie Mellon University, Pittsburgh, April 2003
- Financial and Actuarial Mathematics Seminar, Vienna University of Technology, Vienna, October 2004

ACADEMIC EXPERIENCE

Carnegie Mellon University, Pittsburgh, Pennsylvania USA

Teaching Assistant
for graduate level courses for the Master of Science in Computational Finance program: *Multivariate Analysis, Multi-Period Asset Pricing, Stochastic Calculus for Finance, Dynamic Risk Management*
Teaching Assistant
for undergraduate level courses for Mathematical Sciences Department: *Calculus in 3-dimensions, Methods of Optimization, Differential Equations*

HONORS AND AWARDS	• Grant from Bachelier Finance Society to attend The Third World Congress of BFS, Chicago, July 2004 • Eberly College of Science Award, August 1999 • Socrate Fellowship, Spring 1999 • Undergraduate Merit Scholarship (based on GPA), University of Craiova, Craiova, Roamnaia 1994-1998 • Laureate of the national contest *Traian Lalescu*, among all Romanian Mathematics Universities, 1996 • Laureate of the Romanian national Olympics in Mathematics, 1994
RELEVANT COURSES	Methods of Optimization, Stochastic Calculus, Stochastic Differential Equations, Numerical Analysis, Partial Differential Equations, Advanced Topics in Mathematical Finance *Duality* and *Stochastic Control*, Advanced Topics in Applied Analysis, Advanced Term Structure Theory, Financial Time Series, Ph.D Seminar in Finance, Microeconomics
COMPUTER SKILLS	Linux, Windows, MATLAB, Mathematica, Microsoft Office Operating Systems
PROFESSIONAL MEMBERSHIP	*Society for Industrial and Applied Mathematics*
FOREIGN LANGUAGES	Romanian (native), French (reading knowledge), English (fluent)
CONFERENCES ATTENDED	• Quantitative Risk Management in Finance, Carnegie Mellon University, Pittsburgh (July-August, 2000) • Workshop on Incomplete Markets, Carnegie Mellon University, Pittsburgh, May 2002 • Ninth Annual CAP Workshop on Derivative Securities and Risk Management, Columbia University, New York City, November 1, 2002 • AMS-IMA-SIAM Summer Research Conference in the Mathematical Sciences, Mathematics of Finance, Snowbird, Utah, June 22-26, 2003 • Bachelier Finance Society, Third World Congress, July 21-24, 2004 Chicago
REFERENCES:	Professor Steven E. Shreve (advisor) Department of Mathematical Sciences, Carnegie Mellon University Wean Hall, Room 6113 Pittsburgh, PA, 15213 (412) 268-8484, shreve@cmu.edu Professor Dmitry Kramkov Department of Mathematical Sciences, Carnegie Mellon University Wean Hall, Room 6113 Pittsburgh, PA, 15213 (412) 268-5912, kramkov@andrew.cmu.edu Professor Reha Tütüncü Department of Mathematical Sciences, Carnegie Mellon University Wean Hall, Room 6113 Pittsburgh, PA, 15213 (412) 268-2558, reha@cmu.edu

Dr. Deborah Brandon (teaching letter)
Department of Mathematical Sciences, Carnegie Mellon University
Wean Hall, Room 6113
Pittsburgh, PA, 15213
(412) 268-2552, brandon@andrew.cmu.edu