

Boualem Djehiche

Curriculum Vitae

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Current Position

Professor of Mathematical Statistics

Education

- Honorary Docent In Mathematical Statistics, January 15, 1996, from KTH.
- Ph.D. in Mathematics, April 19, 1993, from KTH.
- Licentiate in Insurance Mathematics, May 10, 1989, from Stockholm University.
- Bachelor of Science "Diplôm des Etudes Superieures en Mathematiques, Option: Probabilités et Statistiques", June 1986, from Houari Boumédienne University (Algiers).

Academic Positions

- At KTH, Professor of Mathematical Statistics since December 3, 2001.
- 1997-2001 at KTH, Associate Professor (Universitetslektor) at the Division of Mathematical Statistics.
- 1994-1997 at KTH, Junior researcher (forskarassistent).
- 1993-1994 at University–College Gävle/Sandviken, Senior Lecturer (Universitetslektor).

Selected list of mandates

Current mandats

- Head of the division of Mathematical Statistics, KTH, since December 2009.
- Member of the steering committee of the Department of Mathematics, KTH.
- Editor-in-Chief of the international journal in Insurance Mathematics "Scandinavian Actuarial Journal", since October 2010.
- Member of the board of Swartz & Partner Brokerage.
- Member of the scientific board of IPM Informed Portfolio Management, Ltd.
- Senior Advisor for Algorithmica Research AB.
- Senior Vice President, Research, at IPM Informed Portfolio Management, Ltd.
- Member of the board of CEFIN (Research Center of Banking and Finance) at KTH.
- Member of the executive committee of CIAM (Center for Industrial and Applied Mathematics) at KTH.
- Member of the Insurance Research Committee (Försäkringstekniska forskningsnämnden) and the Financial Risk committee at the Swedish Insurance Federation.

Previous mandates

- 2008-2010 Member of the scientific board of Nordnet Bank.
- 2009-2010 Senior Advisor for InPension Asset Management AB.
- 1999-2009 Editor of the international journal in Insurance Mathematics "Scandinavian Actuarial Journal".
- Chairman of an investigation committee on "the Future of risk and Insurance", at KTH from January to December 2006.
- 2003-2007 Member of the Credit Market Committee "Kreditmarknadsgruppen" at the Swedish Financial Analysts Association (SFF).
- 2004-2007 Member of the board of the Institute of Applied Mathematics (ITM), Göteborg.
- 2004-2007 Deputy Member of the board of the The Fraunhofer-Chalmers Research Centre for Industrial Mathematics, Göteborg, Sweden.
- 2003-2006 Principal coordinator of the MENA Swedish-Algerian Research Partnership Program (348-2002-6874).
- 2002-2005 Deputy Member of the board of the EIRS and Filip Lundberg Foundation, Stockholm.
- 2002–2005 At the Asset Management division at Skandia Liv Insurance Co., Ltd. Director, Risk Management, responsible for risk management, quantitative research and Asset and Liability Management for the life insurance portfolio. I was also member of the Executive Committee, the Portfolio Committee and the ALM Committee within Skandia Liv.
- 2000–2002 At the Chief Actuary division at Skandia Liv Insurance Co., Ltd. Actuary, with special emphasis on Asset and Liability modelling. Member of the ALM committee.
- 2001-2003 Member of the advisory committee on questions related to insurance and genetics at the Swedish Insurance Federation.

Other activities

- Performed different consulting mandates in financial and actuarial risk analysis for many financial institutions in Sweden which include among others Svenska Handelsbanken, Skandia Asset Management, the First AP Fund, SBAB and Sparinstitutens Pensionskassa (SPK), SAS International (India and USA).
- 1999-2002. Senior Advisor for Moneybell AB.
- Founder and coordinator of the Masters and PhD programme "financial engineering" at KTH, from July 1, 1997 to June 30, 2001.
- Organized the first nordic summer school for actuaries on "New financial products in life insurance", Såstaholm, Täby, September 8-12, 2003.
- Member of the scientific committee of the 2nd and 3rd nordic summer schools for actuaries, held in Denmark in August 2007 and Norway in August 2009.
- Member of the scientific committee of the 16th international AFIR colloquium, held in Stockholm on 12-15 June 2007.
- Organizer and member of the scientific committee of several international workshops on Probability, Stochastic Analysis, Mathematical Finance and Partial Differential Equations.
- Participated as invited speaker at several international conferences both academic and commercial in both insurance and finance.
- Invited researcher and guest professor at several universities in Europe, Japan, North Africa and USA.