

# Curriculum Vitae

for

Søren Asmussen<sup>1</sup>

## Personal data

Born 29th September, 1946

One son Christian Geisler Asmussen, born 1974

Married to May Lise Hegrand 2003

## Education and positions

Present position (since February 1, 2003, by ‘kaldelse’=nomination): Professor of Applied Probability, Aarhus University, Denmark<sup>2</sup>

Cand. scient. (mathematics) at the University of Copenhagen 1973, cand. stat. (statistics) 1974.

Lic. stat. (Ph. D.) at the University of Copenhagen 1977 (the Thesis consists of [7], [4], [6]).

At the Institute of Mathematical Statistics, University of Copenhagen, as Research Fellow 1974-76, adjunkt (Assistant Professor) 1976-1978, lektor (Associate Professor) 1978-1986.

At Aalborg University Centre, Denmark, as lektor 1987, July 1988-August 1989, as Research Professor November 1990 - June 1995.

At Lund University, Sweden, as Professor of Mathematical Statistics July 1995 - January 2003.

Visiting Scholar at Cornell University, USA, 1975, at The Australian National University, Canberra, Australia, Sept 1980-May 1981, at Stanford University, USA, Feb 1986-July 1986.

Visiting Professor at University of California, Santa Barbara, USA, Jan 1988 – June 1988.

Jubilee Professor at Chalmers Institute of Technology, Gothenburg, Sweden, Sep 1989-March 1990, visiting professor April-May 1990, lektor June 1990-October 1990.

Visiting professor at Technion, Haifa, Israel, November 1989.

Visiting professor at Aarhus University, Denmark, June 1997, January–February 1999

Visiting professor at Center for Applied Probability, Columbia University, February–March 1998.

Visiting professor at University of Rome ‘la Sapienza’, February–March 2001.

---

<sup>1</sup>Last update: April 18, 2012.

<sup>2</sup>Postal address: Department of Mathematical Sciences, Ny Munkegade, DK-8000 Aarhus C, Denmark. E-mail: [asmus@imf.au.dk](mailto:asmus@imf.au.dk), URL: <http://home.imf.au.dk/asmus>

## Awards

Dr. scient. at the University of Copenhagen 1982 (the Thesis consists of [18] and [1] - [13]). Docent at Aalborg University 1/4 1988.

1999 *Marcel F. Neuts Applied Probability Award* (the paper [84]).

2002 *INFORMS Outstanding Simulation Publication Award* (the paper [87]).

2008 *INFORMS Outstanding Simulation Publication Award* (the book [122]).

*John von Neumann Theory Prize 2010*

Gold Medal 2011 *For Great Contributions in Mathematics* awarded by the Sobolev Institute under the Russian Academy of Sciences.

## Various professional data

Member of Science Faculty Board, Aarhus University 2004–.

Member of EURANDOM Scientific Council 2004–2009.

Member of IMS Committe to Select Editors 2005–2007 (chair 2006–7).

Associate editor of *Stochastic Models* 1983–1990, of *Stochastic Processes and their Applications* 1989–1996, of *Queueing Systems* 1994–2009, of *Bernoulli* 1999–2001, of *Foundations and Trends in Stochastic Systems* since 2004.

Member of the Advisory Board of *Queueing Systems* 2009–.

Editor-in-chief of the *Annals of Applied Probability* 2000–2002.

Coordinating editor of *Journal of Applied Probability/Advances in Applied Probability* 2004–2005, co-editor-in-chief (with C.C. Heyde) 2005–2007, editor-in-chief 2008–.

Co-editor of the Springer book series *Probability and Its Applications* 2008–.

Reviewer of Ph. D. dissertations, research proposals and position applications in Denmark, Sweden, Norway, Germany, USA, Canada, Israel, the former Soviet Union (International Science Foundation), Taiwan, Hong Kong, Greece, Switzerland and Austria.

Reviewer at *Mathematical Reviews* (1974–1988) and *Zentralblatt für Mathematik* (1976–2006).

Referee of papers submitted to

*ACM Transactions of Modeling and Computer Simulation, ASTIN Bulletin, Acta Applicandae Mathematica, Advances in Applied Probability, Annals of Applied Probability, Annals of Operations Research, Annals of Probability, Annals of Statistics, Annals of the Institute of Statistical Mathematics, Applied Stochastic Models and Data Analysis, European Journal of Operations Research, Insurance: Mathematics and Economics, International Statistical Review, Journal of the Association for Computing Machinery, Journal of Applied Probability, Journal of the Operational Research Society, Management Science, Mathematics of Operations Research, Mathematical Proceedings of the Cambridge Philosophical Society, Mathematica Scandinavica, Naval Research Logistics, Operations Research, Operations Research Letters, OR Spektrum, Performance Evaluation, Probability and Mathematical Statistics, Proceedings of the May 1993 NIST Extreme Value Conference, Queueing Systems, Scandinavian Actuarial Journal, Scandinavian Journal of Statistics, SIAM Review, Stochastic Processes and their Applications, Theoretical Population Biology, Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete.*

## PhD supervision

Finished: Mogens Bladt (IIMAS, UNAM, Mexico), Bjarne Hojgaard (prev. Aalborg University), Zbigniew Michna (Wroclaw School of Economics), Jakob R. Møller, Mikael Signahl (prev. Oslo University), Mats Pihlsgaard (Lund Medical School), Sebastian Rasmus (Danske Bank), Leonardo Rojas-Nandayapa (currently University of Queensland, Brisbane), Lars Nørvang Andersen (currently Aarhus University) Anders Rønn Nielsen (currently University of Copenhagen).

## Teaching experience

### Copenhagen

Applied statistics 1973, 1976/77  
Design of experiments 1974, 1978  
Graduate courses in general probability theory 1976, 1977/78, 1978/79, 1984/85, 1986  
Almost sure convergence and sums of independent random variables 1978  
Queueing theory and stochastic processes 1979  
Models for stable exponential growth 1980  
Graduate courses in statistics 1981/82, 1982/83  
Simulation 1983  
Applied probability and queues 1983/84  
Sequential analysis 1985

### Aalborg

Numerical analysis 1987  
Stationary stochastic processes 1987, 1988, 1989  
Survey sampling 1987, 1988  
Engineering mathematics 1987, 1988  
Statistics 1989

### Santa Barbara

Applied stochastic processes 1988  
Undergraduate probability 1988

### Gothenburg

Random walks, with applications 1989  
Statistical inference 1990

### Lund

Stochastic processes 1995  
The mathematical foundations of probability theory 1996  
Simulation with a view towards stochastic processes 1996  
Probability theory (intermediate level) 1996, 2001  
Multivariate analysis 1997  
Statistical models and methods (MAS208) 1997, 1998  
Insurance mathematics 1999  
Markov processes for engineers 1999, 2000  
Stochastic calculus 2000

Probability theory (PhD level) 2001  
Computer labs in simulation (PhD level) 1999, 2001

#### Aarhus

Random walks and renewal theory with applications 2003  
Computational statistics 2003  
Simulation (graduate level) 2003, 2005, 2007, 2009, 2010, 2011  
Insurance mathematics 2004, 2006, 2008  
Simulation (undergraduate level) 2004  
Topics in mathematical biology 2005  
Hidden Markov models 2005  
Financial mathematics 2007

#### Short courses at various institutions

Selected topics in branching processes and Markov renewal theory. Chalmers  
University of Technology and the University of Gothenburg, 1990  
Fundamentals of ruin probability theory. Laboratory of Insurance Mathematics,  
University of Copenhagen, 1990  
Markov chains. Aalborg University, 1993  
Markov chains and related topics 1994. University of Lund, 1994  
Ruin probabilities. Royal Institute of Technology, Stockholm, 1994.  
Advanced topics in IEOR. Columbia University, 1998.  
Stochastic simulation. With a view towards stochastic processes. Aarhus University,  
1999.  
Markov additive processes and some applications. University of Rome 'la Sapienza',  
2001.  
Markov additive processes with queueing applications. Finnish Summer School on  
Probability and Statistics, Lahti, 2000.  
Importance sampling and cross-entropy. Aalborg University, 2004, 2007.  
Simulation in insurance and finance. University of the Aegean, Greece 2006  
Computational methods in insurance risk. III Cycle Romande de Statistique,  
Ovronnaz, Switzerland 2008  
Risk and Dependence. Tatra Institute of Fundamental Research, Mumbai, India,  
September 2009.  
Monte Carlo Simulation. Department of Economics, Aarhus University, August 2011.