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About the Editor

HÉLYETTE GEMAN is a Professor of Finance at Birkbeck, University of London and ESSEC Graduate Business School. She is a graduate of Ecole Normale Superieure in mathematics, holds a Masters degree in theoretical physics and a PhD in mathematics from the University Pierre et Marie Curie and a PhD in Finance from the University Pantheon Sorbonne.

Professor Geman has been a scientific advisor to major financial institutions and energy and mining companies for the last 18 years, covering the spectrum of interest rates, catastrophic risk, oil, natural gas, electricity and metals. She was previously the head of Research and Development at Caisse des dépôts. Professor Geman was the first president of the Bachelier Finance Society and has published more than 95 papers in top international finance Journals including the Journal of Finance, Journal of Financial Economics, Mathematical Finance. She is a Member of Honor of the French Society of Actuaries. Professor Geman’s research includes interest rates and catastrophic insurance, asset price and commodity forward curve modeling, hedge funds and alternative investments, as well as exotic option pricing for which she won the first prize of the Merrill Lynch Awards in 1994. Her work on catastrophic options and CAT bonds and book, Insurance and Weather Derivatives (1998) received the AFIR (actuarial approach to financial risk) prize. Prof Geman was named in 2004 in the Hall of Fame of Energy Risk and received in July 2008 the ISA medal for Sciences of the Alma Mater University of Bologna for the COMY model, a pure jump Levy process widely used in finance since 2002.

Her reference book Commodity and Commodity Derivatives was published by Wiley Finance in January 2005. Prof Geman is a member of the board of the UBS-Bloomberg Commodity Index.