

August 2017

## **CURRICULUM VITAE**

### **Bernt Øksendal**

I am born in Fredrikstad, Norway, in 1945.

Marital status: I am married to Eva Øksendal, b.Aursland (1947). We have 3 children: Elise (1971), Anders (1974) and Karina (1981).

### **Education and appointments:**

1970: Cand .real degree, University of Oslo, Norway. Supervisor was Professor Otte Hustad.

1970 - 1971: Ph.D. student and research assistant at the Department of Mathematics, University of California, Los Angeles (UCLA), USA.

1971: Ph.D. degree, UCLA. Supervisor was Professor T.W.Gamelin.

Nov.1973 - July 83: Associate Professor in mathematics at Agder College (now the University of Agder), Kristiansand, Norway.

August 1983 – March 1991: Associate Professor at the Department of Mathematics, University of Oslo.

April 1991-April 2015: Professor at the Department of Mathematics, University of Oslo.

Jan. 1992-April 2015: Adjoint Professor (Professor II) at the Norwegian School of Economics (NHH), Bergen, Norway.

From May 2015: Professor Emeritus at the Department of Mathematics, University of Oslo.

### **Visiting positions**

I have had more than 10 visiting positions lasting one month or less. My visiting positions lasting more than one month are the following:

1977 - 1978: Visiting Associate Professor at UCLA.

Jan.-June 1982: Visiting Research Fellow at the University of Edinburgh, Scotland. The fellowship was awarded by the Science and Engineering Research Council, UK.

1984 - 1985: Visiting Associate Professor at the Department of Mathematics CALTECH (California Institute of Technology) and at UCLA.

Jan.-June 1989: Visiting Professor at the Department of Mathematics, University of California at San Diego, USA.

Sept.-Dec.1994: Visiting Professor at the University of Botswana (UB) in Gaborone, Botswana, Africa.

Jan.-May 1999: Visiting Professor/Visiting Research Fellow at the Department of Mathematics, University of California at Irvine, USA.

### **Awards, prizes and selected commissions**

August 1992 -July 1996: Appointed VISTA Professor by The Norwegian Academy of Science and Letters in cooperation with Den Norske Stats Oljeselskap a.s. (Statoil). This was a research position with no administrative or teaching obligations except supervision of graduate students.

Jan.-June 1995: Scientific Director of the program "Stochastic Analysis and Stochastic Processes", held at the Mittag-Leffler Mathematical Research Institute in Djursholm, Sweden.

May 1996: Elected member of the Norwegian Academy of Science and Letters.

May 1996: Awarded the **Nansen Prize** for my research in stochastic analysis and its applications.

1996-2007: Initiator and Norwegian coordinator of the NUFU-sponsored Southern African graduate program "Mathematical Modelling", based in Harare, Zimbabwe.

January 2002: Elected member of the Royal Norwegian Science Society.

2005-2010: Chair of the European Science Foundation program "Advanced Mathematical Methods in Finance (AMaMeF)". A total of 16 European countries participated in the program. It had an annual budget of about NOK1,5 million.

Sept.- December 2007: Scientific Director of the program "Stochastic Partial Differential Equations", held at the Mittag-Leffler Mathematical Research Institute in Djursholm, Sweden.

2008-2013: Initiator and Norwegian coordinator of the Norwegian-Southern African cooperation program "Mathematics and its Applications in Southern Africa", sponsored by Norad's Program for Master Studies (NOMA). The program has a total budget of about NOK 8 millions over 6 years.

2009: Awarded the **European Research Council Advanced Grant** for 5 years for the project "Innovations in Stochastic Analysis and Applications" (Innostoch). The total amount awarded is about NOK 16 millions.

2014: Awarded the **University of Oslo Research Prize** for excellent research.

2016-2020: Scientific leader of the research program **Challenges in Stochastic control, Information and Applications (STOCONINF)**, funded by the Norwegian Research Council.

2017: Appointed **Honorary Doctor** at the Norwegian School of Economics.

### **Editorial appointments**

I am/have been in the editorial board of 9 international research journals since 1979.

### **Students**

I have been the supervisor of 16 dr.scient / Ph.D. students, in addition to about 35 cand. scient/ Master students.

I have been a member of several hiring committees for positions in Norway and Sweden, and I have been an opponent in 15 PhD defenses, 5 of them in Norway, 1 in Sweden, 2 in Finland, 1 in Denmark and 6 in France.

### **Conferences and guest lectures**

I have attended more than 300 workshops and conferences since 1969.

### **List of publications**

I have a total of more than 200 scientific publications, including 5 books (monographs). For details see separate List of Publications.