

Curriculum Vitae

for

Søren Asmussen

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Born 29th September, 1946. One son. Married to May Lise Hegrand.

Postal address: Department of Mathematical Sciences, Ny Munkegade, DK-8000 Aarhus C, Denmark.

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Research and publications

Research area applied probability, in particular branching processes, insurance risk, queueing theory, matrix-analytic methods, Monte Carlo simulation (also some isolated work in statistics, finance and reliability)

11518 citations and h -index 47 in Google Scholar, 1592 MathSciNet citations.

About 125 articles, 20 conference proceedings.

Books:

Branching Processes (with H. Hering), Birkhäuser 1983.

Applied Probability and Queues, 1st ed Wiley 1987, 2nd. Springer-Verlag 2003.

Stochastic Simulation. Algorithms and Analysis (with P.W. Glynn). Springer-Verlag 2007.

Ruin Probabilities 1st ed 2000, 2nd ed. 2010 (with H. Albrecher), World Scientific

Awards and honours

Fellow of the Institute of Mathematical Statistics 2003.

1999 Marcel F. Neuts Applied Probability Award.

INFORMS Simulation Society Outstanding Publication Award 2002.

INFORMS Simulation Society Outstanding Publication Award 2007.

John von Neumann Theory Prize 2010.

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

Honorary Doctor of Science at Heriot-Watt University, Edinburgh (degree to be conferred Nov. 14, 2013)

Editorial assignments

Editor-in-Chief of *Annals of Applied Probability* 2000-2002 (Danish category 2).

Editor-in-Chief of *Journal of Applied Probability* 2005- (Danish category 2).

Editor-in-Chief of *Advances in Applied Probability* 2005- (Danish category 2).

Associate editor of *Stochastic Models* 1983-1990, of *Stochastic Processes and their Applications* 1989-1996, of *Queueing Systems* 1994-2009, of *Bernoulli* 1999-2001,

member of the Advisory Board of *Queueing Systems* 2009–, coordinating editor of *Journal of Applied Probability/Advances in Applied Probability* 2004–2005, co-editor of the Springer book series *Probability and Its Applications* 2008–.

Education and positions

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

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

Lic. stat. (Ph. D.) at the University of Copenhagen 1977.

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 Professor/Scholar for more than 1 month at Cornell University, USA, 1975, The Australian National University, Canberra, Australia, 1980/81, Stanford University, 1986, University of California, Santa Barbara, 1988, Chalmers Institute of Technology, Gothenburg, 1989/1990, Technion, Haifa, Israel, 1989, Aarhus University 1997, Columbia University 1998, University of Rome ‘la Sapienza’ 2001.

Other Professional Data

Dr. scient. at the University of Copenhagen 1982.

Docent at Aalborg University 1988.

Member of Science Faculty Board (Akademisk Råd), Aarhus University 2004–.

Member of EURANDOM Scientific Council 2004–2009.

Member of Applied Probability Trust 2007–.

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

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).

PhD supervision

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