

Helyette Geman Selected as the Recipient of the 2022 IAQF/Northfield Financial Engineer of the Year Award

Annual Award to be presented to Geman in New York City on April 26, 2023,

NEW YORK, NY, USA, February 1, 2023 /EINPresswire.com/ -- The International Association for Quantitative Finance (IAQF) and Northfield Information Services have named Helyette Geman, a Professor of Mathematical Finance at Birkbeck, University of London and a Research Professor at Johns Hopkins University, as the 2022 IAQF/Northfield Financial Engineer of the Year (FEOY). The award will be presented to Professor Geman at a celebration on April 26th, 2023 at an event in New York City.



Upon her acceptance of the award Geman remarked, "I am thrilled and honored to join this group of luminaries in Mathematical Finance and wish to salute the names of my dear friends Marc Yor, Peter Carr and Marco Avellaneda, two of them lost in the year 2022. Looking into the future, I want to associate to this Award to my PhD students from all countries. For myself, my goal is to keep doing what I love and include forests, water and land in the mission of IAQF. Hopefully, my global knowledge will help identifying the Climate Clock and some further steps to make it the first Time Change that takes negative values"

Northfield President Dan diBartolomeo commented on the news, "The choice of Helyette Geman is another outstanding selection in the tradition of the Financial Engineer of the Year. Her work both as a researcher and as a prominent educator in the field has made a profound positive impact. Professor Geman's research across disparate topics, and her collaborations with others from across our field and around the world, is illustrative of her extensive career of important contributions. Northfield is proud to support the bestowing of the FEOY to another incredibly deserving award winner".

Helyette Geman is a Research Professor of Mathematical Finance at Johns Hopkins University in the Department of Applied Mathematics and the Director of the Commodity Finance Centre at Birkbeck, University of London. She is a Member of the Board of the Bloomberg Commodity Index.

Helyette is a Graduate of Ecole Normale Supérieure in Mathematics, holds a Master's degree in Theoretical Physics, a PhD in Probability from the University Pierre et Marie Curie and a PhD in Finance from the University Pantheon Sorbonne. She is also a Member of Honor of the French Society of Actuaries.

Her books include 'Commodities and Commodity Derivatives: Modeling and Pricing for Energy, Metals and Agriculture' - Wiley Finance; 'Insurance, Weather and Electricity Derivatives' - RISK Books; and 'Agricultural Finance: from Crops to Land, Water and Infrastructure' - Wiley Finance.

Geman joins a prestigious list of recipients of the Award. They include: Cliff Asness, Michael Brennan, Fischer Black, Phelim Boyle, Douglas Breeden, Michael Brennan, Peter Carr, John Cox, Dilip Madan, Emanuel Derman, Darrell Duffie, Robert Engle, Paul Glasserman, John Hull, Jonathan Ingersoll, Robert Jarrow, Hayne Leland, Martin Leibowitz, Bob Litterman, Bob Litzenberger, Andrew Lo, Francis Longstaff, Dilip Madan, Robert Merton, Richard Roll, Stephen Ross, Mark Rubinstein, Eduardo Schwartz, Jim Simons, Jack Treynor, and Oldrich Alfons Vasicek. Myron Scholes received a lifetime achievement award in 2001.

About the International Association for Quantitative Finance (IAQF)

The IAQF (Formerly the IAFE) is the not-for-profit, professional society dedicated to fostering the profession of quantitative finance by providing platforms to discuss cutting-edge and pivotal issues in the field. Founded in 1992, the IAQF is composed of individual academics and practitioners from banks, broker dealers, hedge funds, pension funds, asset managers, technology firms, regulators, accounting, consulting and law firms, and universities across the globe.

About Northfield Information Services

Northfield is a market leader in providing investment professionals analytical and operating efficiency tools to enhance individual portfolio and firm-wide performance. Founded in 1985, Northfield has developed open, analytical models to identify, measure, and control risk. These risk models cover most marketable securities traded world-wide. Based upon award-winning research and sound investment theory, Northfield's products and services have stood the test of time from users within the global institutional investment community. With more than 300 clients worldwide with offices in Boston, Chicago, London, and Tokyo, Northfield is a preferred partner for institutional investors and asset managers.

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