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THE *Current*

April 6, 2011

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UCSB Statistics and Applied Probability Scholar Named Fellow of International Mathematics Society

Jean-Pierre Fouque, professor of statistics and applied probability, and director of the Center for Research in Financial Mathematics and Statistics at UC Santa Barbara, has been named a Fellow of the Society for Industrial and Applied Mathematics (SIAM). He is one of 34 academics and professionals so honored for their outstanding contributions to applied mathematics and computational science through research or service.

Fouque was recognized for his scholarly work in the area of financial mathematics and asymptotic analysis for random media. A well-known probabilist, he is the author of over 60 books and publications, including "Multiscale Stochastic Volatility for Equity, Interest-Rate and Credit Derivatives" forthcoming from Cambridge University Press.

"I am very honored by being selected as a Fellow of the Society for Industrial and Applied Mathematics, and I am proud to represent UCSB in this distinguished group of applied mathematicians," Fouque said. "I will continue my research on mathematical methods for the study of financial markets, and hopefully contribute to their stability."

A specialist in financial mathematics, waves in random media, stochastic processes, and stochastic partial differential equations, Fouque is former chair of the SIAM activity group on financial mathematics and engineering.

Fouque will be honored at the 7th International Congress on Industrial and Applied Mathematics in July, in Vancouver, British Columbia.

An international community with an individual membership of over 13,000 applied and computational mathematicians, computer scientists, and other scientists and engineers, SIAM serves to foster the development of applied mathematical and computational methodologies. Through publications, research, and conference sponsorship, SIAM seeks to build cooperation between mathematics and the areas of science and technology.

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