Robert James Elliott
Curriculum vitae

CITIZENSHIP:

Canadian and British
Permanent resident of Australia, with Distinguished Talent Visa

EDUCATION:

School	Swanwick Hall Grammar School, Derbyshire
1961 Jul.	BA, Class 1 in the Final Honour School of Mathematics New College, Oxford University
1965 Jan.	PhD King's College, University of Cambridge Supervisor: John Williamson
1965	MA Oxford University
1983	ScD University of Cambridge

ACADEMIC CAREER:

2016 Oct. - present	Research Professor, University of South Australia, Australia
2009 - present	Professor Emeritus and Faculty Professor, University of Calgary, Canada
2009 - 2014	Australian Professorial Fellow, School of Mathematics, University of Adelaide, Australia
2001 - 2009	Royal Bank Professor of Finance, University of Calgary, Canada

Robert James Elliott
Curriculum vitae

2001 Jul. - present	Professor Emeritus, University of Alberta, Canada
1999 Jan. - 2001 Jun.	A.F. Collins Professor of Finance, University of Alberta, Canada
1999 Jul. - 2000 Jun.	Visiting Professor, University of Adelaide, Australia
1998 Jan. - Jun.	Visiting Professor, University of Adelaide, Australia
1997 Jan. - Jun.	Visiting Professor, University of Adelaide, Australia
1994 - 1995	McAlla Research Professor, University of Alberta, Canada
1994 Jul. - 2001	Professor, Department of Mathematical Sciences, University of Alberta, Canada
1986 Jan. - 1994	Professor, Department of Statistics & Applied Probability, University of Alberta, Canada
1985 Jul. - Dec.	Visiting Professor, University of Alberta, Canada
1984 - 1985	Distinguished Visiting Professor, University of Alberta, Canada
1978 May - Jun.	Visiting Professor of Applied Mathematics, Brown University, USA
1978 Jan. - May	Visiting Professor, University of Kentucky, USA
1977 Sep. - Dec.	Visiting Professor, University of Alberta, Canada
1976 - 1986	G.F. Grant Professor of Mathematics and Head of Department, University of Hull, UK
1973 - 1986	Professor of Pure Mathematics, University of Hull, UK
1972 - 1973	Associate Professor, Northwestern University, USA
1969 - 1973	Senior Research Fellow, Mathematical Institute, University of Warwick, UK
1966 - 1969	Lecturer in Mathematics, Oxford University, UK Fellow of Oriel College, Oxford University
1965 - 1966	Instructor, Yale University, USA Fellow of Berkeley College, Yale University
1964 - 1965	Lecturer, University of Newcastle-upon-Tyne, UK

ADJUNCT POSITIONS:

2014 - 2019	Adjunct Professor, University of Adelaide, Australia
2013 - 2015	Adjunct Professor, Department of Finance, University of South Australia, Australia
2009 - 2012	Adjunct Professor, Department of Mathematics, University of South Australia, Australia
2006 - 2011	Adjunct Professor, Department of Electrical & Computer Engineering, McMaster University, Canada
2003 - 2008	Adjunct Professor, Australian National University, Australia
2002 - 2011	Adjunct Professor, Department of Electrical & Computer Engineering, University of Calgary, Canada
2002 - 2009	Adjunct Professor, University of Adelaide, Australia
2002 -	Adjunct Professor, Department of Mathematics & Statistics, University of Calgary, Canada
1993 - 1998	Adjunct Professor, Department of Finance & Management Science, University of Alberta, Canada

SHORT-TERM VISITING POSITIONS:

Feb. 2012	Visiting Professor, Department of Statistics & Actuarial Science, University of Hong Kong, Hong Kong
Feb. 2011	Risk Management Institute, University of Singapore, Singapore
Apr. 2008	Università della Svizzera Italiana, Switzerland
Feb. 2008	Visiting Professor, University of Adelaide, Australia
Apr. 2007	Università della Svizzera Italiana, Switzerland
Feb. 2007	Visiting Professor, University of Adelaide, Australia
Apr. 2006	Università della Svizzera Italiana, Switzerland
Feb. 2006	Visiting Professor, University of Adelaide, Australia
Apr. 2005	Università della Svizzera Italiana, Switzerland

Feb. 2005	Visiting Professor, University of Adelaide, Australia
Apr. 2004	Università della Svizzera Italiana, Switzerland
Feb. 2004	Visiting Professor, University of Adelaide, Australia
May 2003	Università della Svizzera Italiana, Switzerland
Feb. 2003	Visiting Professor, University of Adelaide, Australia
Jun. 2002	Università della Svizzera Italiana, Switzerland
May 2002	Professeur Invité de Classe Exceptionelle, Université de Paris IX, Dauphine
Feb. 2002	Visiting Professor, University of Adelaide, Australia
Feb. 2001	Visiting Professor, University of Adelaide, Australia
Jul. 1999 - Jun. 2000	Visiting Professor, University of Adelaide, Australia
May 1999	Visitor, Laboratoire des Signaux et Systèmes, École Supérieure d'Électricité
Apr. 1998	Professeur Invité, Université d'Evry, France
Jan. 1998	Visiting Professor, University of Hong Kong
Jan. - Jun. 1998	Visiting Professor, University of Adelaide, Australia
Apr. 1997	Visiting Fellow, Department of Systems Engineering, Australian National University, Australia
Feb. 1997	Department of Electrical & Electronic Engineering, University of Melbourne, Australia
Jan. - Jun. 1997	Visiting Professor, University of Adelaide, Australia
Apr., May 1996	Visiting Professor, Université de Paris Sud, Orsay and Laboratorie des Signaux et Systèmes, École Supérieure d'Électricité
May, Jun. 1995	Visitor, Isaac Newton Institute, University of Cambridge
May 1995	Visiting Scientist, I.N.R.I.A. Le Chesnay, France
Mar. 1995	Department of Electrical and Electronic Engineering, University of Melbourne, Australia
Feb. 1995	Visiting Fellow, Department of Systems Engineering, Australian National University, Australia

Jan. 1995	Department of Electrical Engineering, University of California, San Diego, USA
Nov. 1994	University of Science and Technology, Hong Kong
Oct. 1994	Consultant, Federal Reserve Bank, Atlanta, USA
May 1994	Visiting Scientist, I.N.R.I.A., Le Chesnay, France
Mar. 1994	Visitor, Institute for Systems Research, University of Maryland
Jul. 1993	Visiting Fellow, Department of Systems Engineering, Australian National University, Australia
May 1993	Visiting Scientist, I.N.R.I.A., Le Chesnay, France
Apr. - May 1992	Visiting Professor, Université de Paris VI
Apr. - May 1992	Visiting Scientist, I.N.R.I.A., Le Chesnay, France
Jan. - May 1992	Visiting Fellow, Department of Systems Engineering, Australian National University
May 1991	Visiting Fellow, Department of Systems Engineering, Australian National University
May - Jul. 1988	Guest Professor, University of Konstanz, Germany
Spring 1986	Distinguished Lecturer, Systems Research Center, University of Maryland
May 1984	Guest Lecturer, Laboratory for Statistics and Probability Ottawa, Canada
Apr. 1984	Visitor, Instituté des Hautes Études Scientifiques, Paris
Jun. - Sep. 1983	Visiting Fellow, Department of Systems Engineering, Australian National University
Jun. 1983	Visiting Professor, University of Western Australia
Apr. 1983	Visiting Professor, Technical University of Denmark
Aug. 1982	Research Associate, University of Alberta
Jul. - Aug. 1981	Research Associate, University of Alberta
May - Jun. 1981	Visiting Professor, University of Bonn
Aug. 1980	Visiting Professor, University of Bonn
May - Jun. 1980	Research Associate, University of Alberta

Aug. 1979	Visiting Professor, University of Bonn
May - Jun. 1979	Research Associate, University of Alberta
Aug. 1977	Visitor, Department of Electrical Engineering and Computer Science, University of California, Berkeley
Mar. - Apr. 1976	Visitor, Instituté des Hautes Études Scientifiques, Paris
Aug. - Sep. 1972	Research Associate, University of Toronto
Jul. - Aug. 1968	Research Associate, University of Alberta, Edmonton

PRESENTATIONS:

Jun. 2019	Plenary speaker at Applied Stochastic Models and Data Analysis International Conference, Florence, Italy "New Filters for the Calibration of Regime Switching BETA Dynamics"
Jun. 2018	Plenary speaker at Stochastic Modeling Techniques and Data Analysis International Conference with Demographics Workshop, Crete, Greece "Dynamic Risk Measures and Nonlinear Expectations"
Jun. 2017	17th Applied Stochastic Models and Data Analysis International Conference "Valuation of Certain CMS Spreads"
Jun. 2017	Invited speaker at 17th Applied Stochastic Models and Data Analysis International Conference "Malliavin Calculus in a Binomial Framework"
Apr. 2017	Invited speaker at Joint-University Symposium on Financial Risk Management, Hong Kong "Dynamic Risk Measures and Nonlinear Expectations with Markov Chain Noise"
Dec. 2016	Plenary speaker at Quantitative Methods in Finance meeting, Sydney, Australia "A Heston-Type Stochastic Volatility with a Markov Switching Regime"
Jul. 2016	Bachelier World Congress, New York, USA "Pricing Risk in a Hidden Regime-Switching Environment"

Jun. 2016	Invited speaker at Stochastic Modeling Techniques and Data Analysis meeting, University of Malta, Msida, Malta
Jun. 2016	Invited speaker at the Third Conference of the International Society for Non-Parametric Statistics, Avignon, France “Hidden Markov Change Point Estimation”
Dec. 2015	Plenary speaker at Quantitative Methods in Finance meeting, Sydney, Australia “Asset Pricing Using Trading Volumes in a Hidden Regime-Switching Environment”
Dec. 2015	Plenary speaker at Centre for Applied Financial Studies 5th Finance Research Colloquium, University of South Australia. Adelaide, Australia “Asset Pricing Using Trading Volumes in a Hidden Regime-Switching Environment”
Dec. 2015	Invited speaker (2 talks) at Auckland University of Technology Mathematical Sciences Symposium, Auckland, New Zealand “Binomial Malliavin Calculus” “Asset Pricing Using Trading Volumes in a Hidden Regime-Switching Environment”
Jul. 2015	Society for Industrial and Applied Mathematics. CT 15 Stochastic Systems and Applications, Paris, France “Hidden Markov Change Point Estimation”
Jul. 2015	International Work-Conference on Time Series, Granada, Spain “GARCH Models and their Continuous Time Limits”
Jul. 2015	Stochastic Processes and Applications, Oxford, UK. “Binomial Tree Malliavin Calculus and Convex Risk Measures”
Apr. 2015	Invited speaker, Australia-New Zealand Applied Probability Workshop. Vine Inn, Barossa, South Australia “Binomial Tree Malliavin Calculus and Convex Risk Measures”
Dec. 2014	Plenary Speaker, Quantitative Methods in Finance, Sydney, Australia
Dec. 2014	Workshop: Beyond the Classical Paradigm, University of Technology, Sydney, Australia

Dec. 2014	Meeting on Risk, Modelling, Optimization, Inference. University of New South Wales, Sydney, Australia
Jul. 2014	International Symposium on Differential Equations and Stochastic Analysis in Mathematical Finance, Sanya, China "Binomial Tree Malliavin Calculus and Risk Measures"
Jun. 2014	Plenary speaker, Annual Meeting of the Canadian Applied and Industrial Mathematics Society, Saskatoon, SK, Canada "Malliavin Calculus in a binomial tree"
Jun. 2014	3rd Stochastic Modeling Techniques and Data Analysis International Conference, Lisbon, Portugal "Binomial Tree Malliavin Calculus and Risk Measures"
Jun. 2014	Bachelier Finance Society World Congress, Brussels, Belgium "Backward equations in a binomial tree"
Dec. 2013	Plenary Speaker, Quantitative Methods in Finance, Sydney, Australia
Nov. 2013	Colloquium, University of Hong Kong, Hong Kong
Nov. 2013	Colloquium, University of Technology, Sydney, Australia
Jul. 2013	Invited speaker, 15th Applied Stochastic Models and Data Analysis International Conference (ASMDA 2013), Barcelona, Spain
Jun. 2012	Plenary Speaker, Quantitative Methods in Finance, Cairns, Australia
Jun. 2012	Plenary speaker, 7th Conference on Actuarial Science and Finance, Samos, Greece
May 2012	Colloquium, University of Zurich, Zurich, Switzerland
Mar. 2012	Plenary Speaker, Financial Risk Day, Macquarie University, Sydney, Australia
Dec. 2011	Plenary Speaker, Quantitative Methods in Finance, Sydney, Australia
May 2011	Colloquium, Oxford-Man Institute for Quantitative Finance, Oxford University, Oxford, UK
May 2011	Colloquium, Universite d'Évry, Évry, France

Jun. 2011	15th Applied Stochastic Models and Data Analysis International Conference (ASMDA 2013), Rome, Italy
Dec. 2010	Plenary Speaker, Quantitative Methods in Finance, Sydney, Australia
Dec. 2009	Plenary Speaker, Quantitative Methods in Finance, Sydney, Australia
Nov. 2008	Seminar, Concordia University, Montreal, QC, Canada
Oct. 2008	Seminar, University of Missouri, Columbia, MO, USA
Sep. 2008	Seminar, Imperial College London, UK
Jul. 2008	Presentation, Bachelier Finance Society World Congress, London, UK
Jul. 2008	Invited talk, World Congress on Non Linear Analysis, Orlando, FL, USA
May 2008	Colloquium, Oxford-Man Institute for Quantitative Finance, Oxford University, Oxford, UK
Dec. 2007	Plenary Speaker, Quantitative Methods in Finance, Sydney, Australia
Nov. 2007	Invited seminar, Stellenbosch University, Stellenbosch, South Africa
Nov. 2007	Invited speaker at the African Institute for Mathematical Sciences, Cape Town, South Africa
Sep. 2007	Invited speaker at Fudan University, Shanghai, Xi'an, Jiaotong University, Xian, Guang Xi Normal University, Guilin, and the Chinese Academy of Sciences, Beijing
Aug. 2007	Invited speaker at the International Society for Business and Industrial Statistics (ISBIS), Azores, Portugal
Aug. 2007	Invited main speaker at the Daiwa Workshop and Conference, Kyoto and Tokyo, Japan
Jul. 2007	Invited seminar at the University of Munich, Munich, Germany
Jul. 2007	Invited talk at the meeting for Wolfgang Runggaldier, Bresannone, Italy
Jul. 2007	Invited talk at the American Control Conference, New York, NY, USA

Jun. 2007	Invited speaker at the Annual Meeting of the Statistical Society of Canada, St John's, NL, Canada
Feb. 2007	Speaker on "Risk" to National ICT Australia
Dec. 2006	Plenary Speaker, Quantitative Methods in Finance, Sydney, Australia
Nov. 2006	39th IEEE Conference on Signals, Systems and Computers, Asilomar, CA, USA
Sep. 2006	Invited speaker, Conference for Dilip Madan, University of Maryland, College Park, MD, USA
Aug. 2006	Speaker, Bachelier World Congress, Tokyo, Japan
Jun. 2006	Speaker, Canadian Mathematical Society Annual Meeting, Calgary, AB, Canada
May 2006	Invited speaker, Workshop on Mathematical Finance and Insurance, Lijiang, China
May 2006	Invited speaker, Fifth International Workshop on Scientific Computing and Applications, Banff, AB, Canada
May 2006	Invited plenary speaker, IWAP2006 (International Workshop in Applied Probability), University of Connecticut, Storrs, CT, USA
Mar. 2006	Ostrom Lecture, Washington State University, Pullman, WA, USA
Dec. 2005	Keynote Speaker, Quantitative Methods in Finance, Sydney, Australia
Nov. 2005	39th IEEE Conference on Signals, Systems and Computers, Asilomar, CA, USA
Sep. 2005	NFA 2005, Simon Fraser University, Vancouver, BC, Canada
Jul. 2005	Stochastic Analysis in Finance and Engineering [Host], University of Calgary, Calgary, AB, Canada
Jul. 2005	SMOCS '05 (Stochastic Modeling of Complex Systems), Daydream Island, Australia
Jun. 2005	CRM (Stochastic Modeling in Financial Mathematics), Montreal, QC, Canada
May 2005	EURANDOM, Conference in Risk, Eindhoven, The Netherlands
Mar. 2005	DASP (Defense Applications of Signal Processing), Midway, UT, USA

Jan. 2005	Colloquium, University of Houston, Houston, TX, USA
Dec. 2004	Keynote Speaker, Quantitative Methods in Finance, 2004, Sydney, Australia
Nov. 2004	38th IEEE Conference on Signals, Systems and Computers, Asilomar, CA, USA
Jul. 2004	Bachelier World Congress, Chicago, IL, USA
Apr. 2004	Colloquium, University of Zurich, Zurich, Switzerland
Mar. 2004	Colloquium, University of Houston, TX, USA
Dec. 2003	Keynote Speaker, Quantitative Methods in Finance 2003, Sydney, Australia
Nov. 2003	37th IEEE Conference on Signals Systems and Computers, Asilomar, CA, USA
Sep. 2003	Northern Finance Meeting, Quebec City, QC, Canada
Aug. 2003	Co-organizer and speaker, Workshop on Mathematical Finance, Memorial University, St. John’s, NL, Canada
Aug. 2003	Public Lecture, Memorial University, St. John’s, NL, Canada
Jun. 2003	AMS/SIAM Meeting on Financial Mathematics, Snowbird, UT, USA
Feb. 2003	Seminar, Defence Science & Technology Organization, Salisbury, Australia
Dec. 2002	Keynote Speaker: Quantitative Methods in Finance 2002, Sydney, Australia
Nov. 2002	36th IEEE Conference on Signals Systems and Computers, Asilomar, CA, USA
Jul. 2002	Co-organizer, Conference on Filtering; University of Alberta, Edmonton, AB, Canada
May 2002	Seminar, Université de Paris IX, Dauphine, Paris, France
Apr. 2002	Universita della Svizerra Italiana, Lugano, Switzerland
Dec. 2001	Keynote speaker: Quantitative Methods in Finance 2001, Sydney, Australia
Nov. 2001	35th IEEE Conference on Signals Systems and Computers, Asilomar, CA, USA
Jul. 2001	SPIE Annual Meeting, San Diego, CA

Apr. 2001	Universita della Svizerra Italiana, Lugano, Switzerland
Feb. 2001	Australia New Zealand Applied Mathematics Meetings, Barossa Resort, South Australia
Dec. 2000	Quantitative Methods in Finance 2000, Sydney Australia
Dec. 2000	IEEE Conference on Decision and Control, Sydney, Australia
Nov. 2000	Seminar, Department of Finance, University of Calgary, Calgary, AB, Canada
Oct. 2000	Conference on Finance and Stochastics, Konstanz, Germany
Jun. 2000	Invited Presentation, Workshop on Modern Risk Management, Ascona, Switzerland
Jun. 2000	Bachelier World Congress, Paris, France
Jun. 2000	Conference on Real Options, Cambridge, UK
May 2000	Seminar, IEEE South Australia Branch, CSSIP, (Centre for Sensors, Signals and Information Processing), Mawson Lakes, Australia
Apr. 2000	Seminar, University of South Australia, Adelaide, Australia
Mar. 2000	Seminar, Australian National University, Canberra, Australia
Mar. 2000	Seminar, University of Science and Technology, Sydney, Australia
Nov. 1999	Seminar, Department of Applied Mathematics, University of Adelaide, Adelaide, Australia
Jul. 1999	Quantitative Methods in Finance 1999, Sydney, Australia
Jul. 1999	Seminar, Department of Finance, Universita della Svizzera Italiana, Lugano, Switzerland
Apr. 1999	Seminar, Department of Finance, University of Rotterdam, Rotterdam, The Netherlands
Feb. 1999	Distinguished Lecture, Department of Electrical and Computer Engineering, University of California, San Diego, CA, USA
Jan. 1999	Lecture series, Filtering and Finance, Fields Institute, University of Toronto, Toronto, ON, Canada
Dec. 1998	37th I.E.E.E. Control and Decision Conference, Tampa, FL, USA
Oct. 1998	Conference in Honor of R. Rishel, University of Kentucky, Lexington, KY, USA

Jun. 1998	School of Banking and Finance, University of New South Wales, Australia
Jun. 1998	Workshop on Signal Processing, Isaac Newton Institute, University of Cambridge, Cambridge, UK
Jan. 1998	Department of Statistics, University of Hong Kong, Hong Kong
Dec. 1997	36th I.E.E.E. Control and Decision Conference, San Diego, CA, USA
Dec. 1997	Workshop on Filtering, University of Southern California, Los Angeles, CA, USA
Nov. 1997	Graduate School of Business, University of Chicago, Chicago, IL, USA
Oct. 1997	Financial Management Association Annual Meeting, Honolulu, HI, USA
Aug. 1997	Keynote speaker, Quantitative Mathematical Finance ’97, Cairns, Australia
Jun. 1997	Defence Science & Technology Organization, Salisbury, Australia
Apr. 1997	Colloquium, School of Mathematics, Australian National University, Canberra, Australia
Jan. 1997	Special Seminar on Stochastic processes, American Mathematical Society Annual Meeting, San Diego, CA, USA
Nov. 1996	Department of Finance, Arizona State University, Tempe, AZ, USA
Sep. 1996	Department of Mathematics, University of Victoria, Victoria, BC, Canada
Jul. 1996	S.I.A.M. Annual Conference, Session on Mathematical Finance, Kansas City, MO, USA
Jun. 1996	Invited Lecturer, Conference on Mathematical Finance, Aarhus, Denmark
Jun. 1996	Mathematical Theory of Networks and Systems, St. Louis, MO, USA
Apr. 1996	Colloquium, University of Hull, Kingston upon Hull, UK
Feb. 1996	Distinguished Lecturer, Department of Electrical and Computer Engineering, University of California, San Diego, CA, USA

Dec. 1995	34th I.E.E.E. Control and Decision Conference, New Orleans, LA, USA
Oct. 1995	29th I.E.E.E. Asilomar Conference on Signals, Systems and Computers, Washington, DC, USA
Jun. 1995	Bank of England Conference, Isaac Newton Institute, Cambridge, UK
Jun. 1995	I.F.A.C. Symposium on Nonlinear Control System Design, Lake Tahoe, CA, USA
May 1995	Journées de Statistiques, H.E.C. Jouy en Josas, France
May 1995	Séminaire, Laboratoire de Signaux et Systèmes, Supelec, Saclay, France
May 1995	Séminaire Bachelier, Paris, France
Apr. 1995	Seminar, Department of Statistics, University of Auckland, New Zealand
Mar. 1995	Seminar, Department of Systems Engineering, Australian National University, Canberra, Australia
Mar. 1995	Seminar, Department of Electrical and Electronic Engineering, University of Melbourne, Australia
Mar. 1995	Seminar, Department of Mathematics, University of Adelaide, Adelaide, Australia
Mar. 1995	Seminar, Cooperative Research Centre for Signals and Information Processing, The Levels, Australia
Feb. 1995	Seminar, Systems Research Center, Arizona State University, Tempe, AZ, USA
Feb. 1995	Workshop on the Mathematics of Finance, Australian National University, Canberra, Australia
Jan. 1995	Special Session on Stochastic Analysis, American Mathematical Society Meeting, San Francisco, CA, USA
Dec. 1994	33rd. I.E.E.E. Control and Decision Conference, Lake Buena Vista, FL, USA
Nov. 1994	Colloquium, University of Science and Technology, Hong Kong
Nov. 1994	Seminar, Department of Systems Engineering, Chinese University of Hong Kong, Hong Kong

Oct. 1994	Colloquium, Department of Mathematics, Georgia Institute of Technology, Atlanta, GA, USA
Oct. 1994	Seminar, Department of Finance, University of Georgia, Athens, GA, USA
Sep. 1994	Seminar, Department of Electrical Engineering, University of Waterloo, Waterloo, ON, Canada
Jun. 1994	Co-organizer and Speaker, Workshop on Filtering, Chapel Hill, NC, USA
May 1994	Colloquium, University of Hull, Kingston upon Hull, UK
May 1994	Séminaire, Université de Paris VI, Paris, France
May 1994	Co-organizer and Speaker, Conference on Mathematical Finance, Italy
Mar. 1994	Seminar, Systems Research Institute, University of Maryland, College Park, MD, USA
Mar. 1994	Seminar, Department of Finance, University of Maryland, College Park, MD, USA
Dec. 1993	32nd I.E.E.E. Control & Decision Conference, San Antonio, TX, USA
Nov. 1993	27th I.E.E.E. Asilomar Conference on Systems, Signals & Computers, Pacific Grove, CA, USA
Jul. 1993	International Federation of Automatic Control (IFAC) World Congress, Sydney, Australia
May 1993	6th I.E.E.E. Conference on Applied Stochastic Models & Data Analysis, Crete
May 1993	Séminaire, I.N.R.I.A. Le Chesnay, France
May 1993	Séminaire Bachelier, Paris, France
Dec. 1992	31st I.E.E.E. Control & Decision Conference, Tucson, AZ, USA
Nov. 1992	Workshop on Stochastic Control, Centre de Recherches Mathématiques, Montreal, QC, Canada
Oct. 1992	26th I.E.E.E. Asilomar Conference on Systems, Signals & Computers, Pacific Grove, CA, USA
Sep. 1992	SIAM Meeting on Control, Minneapolis, MN, USA
Aug. 1992	Meeting on Mathematical Finance, Oberwolfach, Germany

May 1992	15th International Summer School on Stochastic Processes, Erice, Sicily
Apr. 1992	Séminaire Bachelier, Université de Paris, VI, Paris, France
Apr. 1992	Séminaire, Hautes Études Commerciales, Jouy en Josas, France
Apr. 1992	Séminaire, E.S.S.E.C. Cergy Pontoise, France
Nov. 1991	25th IEEE Asilomar Conference on Systems, Signals and Computers, Pacific Grove, CA, USA
Sep. 1991	13th I.F.I.P. Conference on System Modelling and Optimization, Zurich, Switzerland
Sep. 1991	Northern Finance Association, Montreal, QC, Canada
Sep. 1991	Workshop on Adaptive Theory and Stochastic Control, University of Kansas, Lawrence, KS, USA
Dec. 1990	29th IEEE Control and Decision Conference, Honolulu, HI, USA
Nov. 1990	24th IEEE Asilomar Conference on Systems, Signals and Computers, Pacific Grove, CA, USA
Jul. 1990	Symposium on Stochastic Analysis, Durham, UK
Jun. 1990	International Conference in Finance. École des Hautes Études Commerciales, Paris, France
Nov. 1989	23rd IEEE Asilomar Conference on Systems, Signals and Computers, Pacific Grove, CA, USA
Apr. 1989	Workshop on Stochastic Analysis, Imperial College, London, UK. (Co-editor of Proceedings)
Nov. 1988	22nd IEEE Asilomar Conference on Systems, Signals and Computers, Pacific Grove, CA, USA
Jul. 1988	Bernoulli Society Annual Meeting, Rome, Italy
Jun. 1988	8th Conference on Analysis and Optimization of Systems, Antibes, France
Jun. 1988	4th Conference on Stochastic Systems, Bad Honnef, F.R. Germany
Apr. 1988	Systems Research Center, University of Maryland, College Park, MD, USA
Nov. 1987	21st IEEE Asilomar Conference on Systems, Signals and Computers, Pacific Grove, CA, USA

Jul. 1987	Workshop on Diffusion Approximation, International Institute for Applied Systems Analysis, Laxenburg, Austria
Jun. 1986	Conference on Stochastic Differential Equations and Applications, Institute of Mathematics and Applications, University of Minnesota, Minneapolis, MN, USA
Jun. 1985	3rd Conference on Stochastic Systems, Bad Honnef, F.R. Germany
May 1984	Workshop on Stochastic Processes, Ottawa, ON, Canada
Mar. 1984	I.F.I.P. Conference on Stochastic Differential Systems, Marseille, France
Jun. 1982	Meeting on Stochastic Systems, (Co-organizer), Bad Honnef, F.R. Germany
Feb. 1982	I.F.I.P. Working Conference on Filtering and Optimization, Cocoyoc, Mexico
Jun. 1981	Conference on Stochastic Processes, Tubingen, F.R. Germany
Mar. 1981	Meeting on Stochastic Analysis, Oberwolfach, F.R. Germany
Jul. 1980	Symposium on Stochastic Integrals, Durham, UK
Jun. 1980	École Normale Supérieure des Telécommunications, Paris, France
Apr. 1980	British Mathematical Colloquium, Sheffield, UK
Jan. 1979	Workshop on Stochastic Control, Bonn, F.R. Germany
Sep. 1978	Conference on the Optimization of Stochastic Systems, Oxford, UK
Jun. 1978	3rd Kingston Conference on Differential Games and Control Theory, University of Rhode Island, Kingston, RI, USA
Mar. 1977	Workshop on Differential Games, Enschede, The Netherlands
Jun. 1976	2nd Kingston Conference on Differential Games and Control Theory, University of Rhode Island, Kingston, RI, USA
Aug. 1975	Conference on Probability and Theoretical Physics, Institute for Advanced Studies, Dublin, Ireland
Jun. 1975	Symposium on Stochastic Systems, University of Kentucky, Lexington, KY, USA
Jun. 1975	Workshop in Singular Perturbations and Control Theory, University of Calgary, Calgary, AB, Canada
Sep. 1974	Advanced Study Institute on Theory and Application of Differential Games, University of Warwick, Coventry, UK

Jun. 1974	International Symposium on Control Theory I.N.R.I.A. Rocquencourt, France

RESEARCH FUNDS UK:

1974	One million Belgian Francs from N.A.T.O. to Professor Parks and myself to run an Advanced Study Institute at the University of Warwick
1974 - 1976	Funds from the Science Research Council. These supported a Research Assistant, A. Kussmaul, for two years. Dr. Kussmaul wrote a book entitled “Stochastic Integration and Generalized Martingales”, which was published by Pitman in their Advanced Publishing programme.
1979 - 1981	The Science Research Council awarded me a second research grant to support a Research Assistant. Dr. Thomas Barth held this position in 1979-1980, and completed a book “Axiomatic Potential Theory”. Dr. Deiss was Research Assistant for 1980-81.
1981 - 1982	Following my application, the Science Research Council awarded a Senior Visiting Fellowship of approximately £10,000 to Dr. S. Mohammed. Dr. Mohammed visited my department for the 1981-82 academic year and completed a book, “Stochastic Functional Equations”, published by Pitman.

RESEARCH FUNDS NORTH AMERICA:

2015	$40,000 from Montreal Institute of Structured Finance and Derivatives (IFSID)
2015 - 2020	$30,000 per year for five years from NSERC
2014	$37,000 from NSERC
2012 - 2017	$43,000 per year for 5 years from SSHRC
2009 - 2010	$18,500 for 2009, $23,000 for 2010 and $23,000 for 2010 from SSHRC

2009 - 2013	$46,000 per year for 4 years from the Electrical Engineering Committee of NSERC
2007	$10,000 MITACS award for Analog Wideband Communications based on Nonlinear Dynamics
2006	$5,000 MITACS award from TransAlta
2006	$12,500 MITACS award for Analog Wideband Communications based on Nonlinear Dynamics
2006	$15,000 MITACS Internship for H. Miao with Encana Corp.
2006	$15,000 MITACS Internship for L. L. Chan with Quic Financial Technologies
2005 - 2008	$50,000 per year for 3 years from SSHRC
2005	$15,000 MITACS Internship for H. Miao with Enmax Corp.
2005	$15,000 MITACS Internship for L.L. Chan with Quadrus Financial Technologies
2005	$7,500 MITACS award from TransAlta
2005	$3,000 MITACS award
2004	$4,500 MITACS award
2004 - 2008	$40,000 per year for 4 years from the Electrical Engineering Committee of NSERC
2002 - 2005	$20,000 (2002-03), $20,000 (2003-04), $19,000 (2004-05) from SSHRC.
2000 - 2004	$37,000 per year for 4 years from the Electrical Engineering Committee of NSERC
1999 - 2002	$15,000 for 1999-2000; and $22,500 for 2000-2001 and 2001-2002 from SSHRC
1998	210,000 Belgian Francs from NATO for work with F. Dufour, École Supérieure d'Electricité, France
1996 - 2000	$30,000 per year for 1996-1997 and 1997-1998; $33,000 for 1998-1999; and $34,650 for 1999-2000 from the Electrical Engineering Committee of NSERC
1996 - 1999	$17,000 for 1996-1997; $17,500 for 1997-1998; and $18,000 for 1998-1999 from SSHRC

1995	$21,600 for one year from the Electrical Engineering Committee of NSERC
1993 - 1996	$14,000 per year for three years from SSHRC
1993	$32,000 infrastructure grant from NSERC awarded jointly to members of the dept.
1992 - 1995	$24,000 per year for three years from NSERC
1992	$97,855 equipment grant from NSERC awarded jointly to 7 members of the dept.
1989 - 1992	$26,800 per year for three years from NSERC
1989	U.S. $31,873 from the Air Force Office of Scientific Research
1988	U.S. $40,000 from the Army Research Office
1988	U.S. $30,841 from the Air Force Office of Scientific Research
1987	$53,248 from the Army Research Office
1987	$35,004 from the Air Force Office of Scientific Research
1986 - 1989	$15,000 per year for three years from NSERC
1986	$43,091 from the Air Force Office of Scientific Research

RESEARCH FUNDS AUSTRALIA:

1997 - 1999	A $76,000 for 1997; A$56,000 for 1998; A$55,000 for 1999 from the Australian Research Council, with Dr. V. Krishnamurthy, Dept. of Electrical and Electronic Engineering, University of Melbourne
2008 - 2013	A $950,000 over five years. Discovery Grant from the Australian Research Council “Dynamic Risk Measures”
2010 - 2013	A $195,000 over three years. Discovery Grant from the Australian Research Council with T.K. Siu, Macquarie University “Risk Measures and Management in Finance and Actuarial Science Under Regime-Switching Models”
2013 - 2016	A $405,000 over three years. Discovery Grant from the Australian Research Council with T.K. Siu, Macquarie University

	"G- Expectation and Its Applications to Nonlinear Risk Management"
2019 - 2022	A $450,000 over three years. Discovery Grant from the Australian Research Council with T.K. Siu, Macquarie University "Two-price Quantitative Finance"

OTHER POSITIONS:

- Invited by the Royal Swedish Academy to nominate for the Nobel Prize in Economics each year since 2002
- I am a Mathematics Editor for CRC Publishers, an Associate Editor of the journal 'Stochastics and Stochastics Reports', an Associate Editor of 'Mathematical Finance', an Associate Editor of 'Communications in Stochastic Analysis' and an Associate Editor of the 'Canadian Applied Mathematics Quarterly'.
- From 1996 to 2000 I was on the editorial board of 'Finance and Stochastics', published by Springer Verlag. I was a member of the editorial board of S.I.A.M. Journal of Control and Optimization from 1995-1997. Associate Editor 'Stochastic Analysis and Applications' 2002 - present.
- From 1988 to 1991 Dr. H. Freedman and I edited Applied Mathematics Notes.
- Member NSERC Grant Selection Committee in Statistics 1993-1995.
- NSERC Grant Selection Committee in Mathematics & Statistics (large equipment) 1993-1994.
- Member of the Review Committee for the Department of Applied Mathematics, Polytechnic University of Hong Kong, Feb. 2000.
- Reviewer of graduate program at Lakehead University, Ontario, September, 2002
- Reviewer of new MBA program in Global Investment at Simon Fraser University, June, 2004
- Scientific Director, Finance Institute, University of Lugano, Switzerland.
- Member (2006) and Chair (2007) of the Doctoral Prize Committee of NSERC.
- Member of the college of Reviewers for Canada Research Chairs.
- In January 2008 I was Chair of the NSERC site committee visit NSG 9668 for the National Institute on Complex Data Structures in Toronto ON.
- In August 2008 I reviewed a 6.6 million Euro ($10M) research proposal from Ireland.

- Chair, NSERC site committee visit NSG 9668 for the National Institute on Complex Data Structures in Toronto ON, Natural Sciences and Engineering Research Council of Canada (NSERC)
- May 2011 Chair, SSHRC Insight Research Development Grants, Social Sciences and Humanities Research Council of Canada (SSHRC)
- March 2015, Member, Selection Committee for SSHRC Doctoral Awards.
- June 2019, Plenary Session Chair, 19th Applied Stochastic Models and Data Analysis International Conference, June 11-14, 2019, Florence, Italy.

AWARDS:

- Oxford University Senior Mathematical Prize, July 1964
- Northern Finance Association, Quebec, September, 2003, $1000 prize from Quebec Minister of Finance for best Fixed Income paper written with my student Craig Wilson.
- Northern Finance Association, St. John's Nfld., September 2004. $1000 Bank of Canada prize for best paper on Canadian capital markets with my former student Craig Wilson.
- Immigration Award in Science, Immigration Week in Albert, May 1993
- Dean's Lifetime Scholar Award, Haskayne School of Business, University of Calgary, April 2018

PATENTS:

- Patent "New Finite Dimensional Filters" for applications of optimal parameter estimation in linear Gaussian models, (Kalman filters), filed by the University of Alberta and the University of Melbourne. # PCT/AU097/00519

PUBLICATIONS:

Thesis

1. Elliott, R.J. (1964). Some results in spectral synthesis. Thesis, Cambridge.

Books

1. Elliott, R.J. (1982). *Stochastic Calculus and Applications* (Applications of Mathematics 18). Berlin-Heidelberg-New York: Springer-Verlag, viii + 302 pp.
    - Elliott, R.J. (1986). *Stokasticheski Analiz i evo Prilozeniya*. Moscow: M.I.R. Publications, 350 pp. (Russian translation of *Stochastic Calculus and Applications*).
2. Elliott, R.J. (1987). *Viscosity Solutions and Optimal Control* (Pitman Research Notes in Mathematics Series). London: Longman, iv + 95 pp.
3. Davis, M.H.A., & Elliott, R.J. (Eds.) (1991). *Applied Stochastic Analysis* (Stochastics Monographs 5). New York: Gordon and Breach.
4. Elliott R.J., Aggoun, L., & Moore, J.B. (1994). *Hidden Markov Models: Estimation and Control* (Applications of Mathematics 29). Berlin-Heidelberg-New York: Springer-Verlag, 350 pp.
5. Elliott R.J., & Kopp, P.E. (1999). *Mathematics of Financial Markets*. New York-Berlin: Springer Finance, xii + 302 pp. (Second printing 2000; Third printing 2001; Second revised and expanded edition 2005 [xii + 354 pp.])
    - Elliott R.J., & Kopp, P.E. (2000). *Penzpiacok matematikaja*. Budapest: Typotex Kiado, x + 284 pp. (Hungarian translation of *Mathematics of Financial Markets*).
    - Chinese edition published in 2010.
6. Aggoun, L., & Elliott R.J. (2004). *Measure Theory and Filtering: Introduction and Applications*. Cambridge: Cambridge University Press, 268 pp.
7. van der Hoek, J., & Elliott, R.J. (2006). *Binomial Models in Finance.* New York-Berlin: Springer Finance, New York-Berlin. 303 pp.
8. Mamon, R.S., & Elliott, R.J., (Eds.) (2007). *Hidden Markov Models in Finance* (International Series in Operations Research & Management Science). New York-Heidelberg: Springer, 186 pp.
9. M.C. Fu, R.A. Jarrow, J.-Y. Yen, and R.J. Elliott (Eds.) (2007). *Advances in Mathematical Finance (Applied Numerical and Harmonic Analysis)*, Boston: Birkhäuser.
10. Mamon R.S., & Elliott, R.J. (Eds.) (2014). *Hidden Markov Models in Finance: Further Developments and Applications*, Volume II (International Series in Operations Research & Management Science). New York-Heidelberg: Springer, xxii + 261 pp.
11. Cohen, S., & Elliott, R.J., (2015). *Stochastic Calculus and Applications*, 2nd edition. New York-London: Birkhäuser-Springer, xxiii + 666 pp.

12. van der Hoek, J. & Elliott, R.J. (2018). *Introduction to Hidden Semi-Markov Models* (London Mathematical Society Lecture Note Series). Cambridge: Cambridge University Press, 184 pp.

Book Chapters

1. Elliott, R.J., & Kalton, N. (1972). The existence of value in differential games. In *Memoir of the American Mathematical Society*, (Vol. 126, pp. 1-67), Providence, RI: American Mathematical Society.
2. Elliott, R.J. (1972). Survey lecture on pseudo-differential operators and the wave front set of a distribution. In *Global Analysis and its Applications*, (Vol. 2, pp. 137-144), Trieste Publications, International Atomic Energy Agency.
3. Elliott, R.J. (1972). Boundary value problems for non-linear partial differential equations. In *Global Analysis and its Applications*, (Vol. 2, pp. 145-149), Trieste Publications, International Atomic Energy Agency.
4. Elliott, R.J. (1974). Stochastic differential games and alternate play. In A. Bensoussan and J.L. Lions (Eds.), *Lecture Notes in Economics and Mathematical Systems* (Control Theory, Numerical Methods and Computer Systems Modelling; Proceedings of International Symposium on Control Theory at I.N.R.I.A., Rocquencourt, France, June 1974), (Vol. 107, pp. 97-106), Berlin-Heidelberg: Springer-Verlag.
5. Elliott, R.J., & Kalton, N. (1974). Extended Isaacs equations for games of survival. In E.O. Roxin, P.T. Liu and R. Sternberg (Eds.), *Differential Games and Control Theory*, (pp. 321-336), New York: Marcel Dekker.
6. Elliott, R.J. (1975). Averaged Hamiltonians in differential games. In J. Grote (Ed.), *The Theory and Application of Differential Games* (Proceedings of the NATO Advanced Study Institute, University of Warwick), (pp. 201-207), Dordrecht, NL: D. Reidel Publishing Company.
7. Elliott, R.J. (1975). Introduction to differential games I. Competitive dynamic systems, strategies and value. In J. Grote (Ed.), *The Theory and Application of Differential Games* (Proceedings of the NATO Advanced Study Institute, University of Warwick), (pp. 23-33), Dordrecht, NL: D. Reidel Publishing Company.
8. Elliott, R.J. (1975). Introduction to differential games II. Stochastic games and parabolic equations. In J. Grote (Ed.), *The Theory and Application of Differential Games* (Proceedings of the NATO Advanced Study Institute, University of Warwick), (pp. 34-43), Dordrecht, NL: D. Reidel Publishing Company.
9. Elliott, R.J. (1976). Martingales of a jump process and absolutely continuous changes of measure. In R. Wets (Ed.), *Stochastic Systems: Modeling, Identification*

and Optimization I (Volume 5 of the series Mathematical Programming Studies), (pp. 39-52), Amsterdam: North Holland Publishing Co.

10. Elliott, R.J. (1977). Martingales and optimal control. In E.O. Roxin, P.-T. Liu and R. Sternberg (Eds.), *Differential Games and Control Theory II* (Proceedings of the 2nd Kingston Conference on Control Theory, Kingston, RI, June 7-10, 1976), (pp. 137-146), New York: Marcel Dekker.
11. Elliott, R.J. (1977). Feedback strategies in deterministic differential games. In P. Hagedorn, H. W. Knobloch, and G. J. Olsder (Eds.), *Lecture Notes in Control and Information Sciences,* (Differential Games and Applications; Proceedings of a Workshop, Enschede, NL, Mar. 16-25, 1977), (Vol. 3, pp. 123-135), Berlin-Heidelberg: Springer-Verlag.
12. Elliott, R.J. (1977). The existence of optimal controls and saddle points in stochastic differential games. In P. Hagedorn, H. W. Knobloch, and G. J. Olsder (Eds.), *Lecture Notes in Control and Information Sciences*, (Differential Games and Applications; Proceedings of a Workshop, Enschede, NL, Mar. 16-25, 1977), (Vol. 3, pp. 136-142), Berlin-Heidelberg: Springer-Verlag.
13. Al-Hussaini, A., & Elliott, R.J. (1979). Weak martingales associated with a two parameter jump process. In M. Kohlmann and W. Vogel (Eds.), *Lecture Notes in Control and Information Sciences*, (Stochastic Control Theory and Stochastic Differential Systems; Proceedings of a Workshop of the "Sonderforschungsbereich 72 der Deutschen Forschungsgemeinschaft an der Universität Bonn", January 1979, Bad Honnef), (Vol. 16, pp. 142-155), Berlin-Heidelberg: Springer-Verlag.
14. Elliott, R.J. (1979). The martingale calculus and applications. In M. Kohlmann and W. Vogel (Eds.), *Lecture Notes in Control and Information Sciences,* (Stochastic Control Theory and Stochastic Differential Systems; Proceedings of a Workshop of the "Sonderforschungsbereich 72 der Deutschen Forschungsgemeinschaft an der Universität Bonn“, January 1979, Bad Honnef), (Vol. 16, pp. 252-263), Berlin-Heidelberg: Springer-Verlag.
15. Elliott, R.J., & Varaiya, P.P. (1980). A sufficient condition for the optimal control of a partially observed stochastic system. In O.L.R. Jacobs (Ed.), *Analysis and Optimization of Stochastic Systems*, (pp. 11-20), New York, London, Toronto: Academic Press.
16. Al-Hussaini, A., & Elliott, R.J. (1981). Itô and Girsanov formulae for two parameter processes. In D. Williams (Ed.), *Lecture Notes in Mathematics,* (Proceedings of the LMS Durham Symposium, July 7-17, 1980), (Vol. 851, pp. 464-469), Berlin Heidelberg: Springer-Verlag.
17. Al-Hussaini, A., & Elliott, R.J. (1981). Stochastic calculus for a two parameter jump process. In H. Korezlioglu, G. Mazziotto, J. Szpirglas (Eds.), *Lecture Notes in*

Mathematics, (Processus Aléatoires à Deux Indices), (Vol. 863, pp. 233-244), Berlin Heidelberg: Springer-Verlag.

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21. Elliott, R.J. (1984). Martingale methods in stochastic control. In U*niversity of Ottawa, Department of Mathematics, Lecture Notes Series*, (ii+57 pp.).
22. Elliott, R.J. (1985). Smoothing for finite state Markov processes. In M. Metivier and E. Pardoux (Eds.), *Lecture Notes in Control and Information Sciences*, (Stochastic Differential Systems Filtering and Control; Proceedings of the IFIP-WG 7/1 Working Conference Marseille-Luminy, France, March 12-17, 1984), (Vol. 69, pp. 199-206), Berlin-Heidelberg: Springer-Verlag.
23. Elliott, R.J. (1986). Reverse time smoothing for point process observations. In N. Christopeit, K. Helmes and M. Kohlmann (Eds.), *Lecture Notes in Control and Information Sciences*, (Stochastic Differential Systems; Proceedings of the 3rd Bad Honnef Conference June 3-7, 1985), (Vol. 78, pp. 151-158), Berlin-Heidelberg: Springer-Verlag.
24. Elliott, R.J. (1988). An approximate minimum principle for a partially observed Markov chain. In W. Fleming and P.-L. Lions (Eds.), *I.M.A. Volumes in Mathematics 10: Stochastic Differential Systems*, (pp. 107-117): Springer-Verlag.
25. Baras, J., Elliott, R.J., & Kohlmann, M. (1988). The conditional adjoint process. In A. Bensoussan and J.L. Lions (Eds.), *Lecture Notes in Control and Information Sciences*, (Analysis and Optimization of Systems), (Vol. 111, pp. 654-662), Berlin-Heidelberg: Springer-Verlag.
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the 4th Bad Honnef Conference, June, 20-24, 1988), (Vol. 126, pp. 128-139), Berlin-Heidelberg: Springer-Verlag.

27. Elliott, R.J., & Kohlmann, M. (1989). The adjoint process in optimal stochastic control. In N. Christopeit, K. Helmes and M. Kohlmann (Eds.), *Lecture Notes in Control and Information Sciences*, (Stochastic Differential Systems: Proceedings of the 4th Bad Honnef Conference, June, 20-24, 1988), (Vol. 126, pp. 115-127), Berlin-Heidelberg: Springer-Verlag.
28. Elliott, R.J. (1990). Filtering and control for point process observations. In J. Baras and V. Mirelli (Eds.), *Recent Advances in Stochastic Calculus*, (pp. 1-27): Springer-Verlag.
29. Elliott, R.J. (1990). Martingales associated with finite Markov chains. In E. Cinlar, R. Williams and P. Fitzsimmons (Eds.), *Seminar on Stochastic Processes*, (pp. 161-172), Boston: Birkhäuser.
30. Davis, M.H.A, Dempster, M.A.H., & Elliott, R.J. (1991). On the value of information in controlled diffusion processes. In E. Mayer-Wolf, E. Marzbach, and A. Shwartz (Eds.), *Stochastic Analysis: Liber Amicorum for Moshe Zakai*, (pp. 125-138): Academic Press.
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33. Colwell, D.B., & Elliott, R.J. (1992). Martingale representation and non-attainable contingent claims. In P. Kall (Ed.), *Lecture Notes in Control and Information Sciences*, (Proceedings of the 15th IFIP World Computer Conference, Madrid, Spain, Sept. 7-11, 1992), (pp. 833-842).
34. Elliott, R.J. (1992). Finite dimensional filters related to Markov chains. In T. Duncan and B. Pasik-Duncan (Eds.), *Lecture Notes in Control and Information Sciences*, (Vol. 184, pp. 140-160): Springer-Verlag.
35. Elliott, R.J., & Yang, H. (1993). Forward and backward equations for an adjoint process. In S. Cambanis, J.K. Ghosh, R.L. Karandikar, P.K. Sen (Eds.), *Stochastic Processes: A Festschrift in Honour of Gopinath Kallianpur*, (pp. 61-70), Berlin-Heidelberg-New York: Springer-Verlag.
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37. Krishnamurthy, V., & Elliott, R.J. (1999). Exact finite dimensional filters for exponential functionals of the state. In W.M. McEneaney, G.G. Yin, and Q. Zhang (Eds.), *Stochastic Analysis, Control Optimization and Applications: A Volume in Honor of W.H. Fleming*, (pp. 391-408), Boston: Birkhäuser.
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41. Elliott, R.J., Sick, G., & Stein, M. (2002). Price Interactions of Baseload Supply Changes and Electricity Demand Shocks. In E. Ronn (Ed.), *Real Options and Energy Management*, (pp. 371-391), London: RISK books.
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45. Elliott, R.J., & Royal, A. (2008). Asset Prices with Regime Switching Variance Gamma Dynamics. In A. Bensoussan and Q. Zhang (Eds.), *Handbook of Numerical Analysis. Mathematical Modeling and Numerical Methods in Finance*, (pp. 687-711): Elsevier.
46. Elliott, R.J., & van der Hoek, J. (2008). Pricing Non-tradable Assets: ‘Duality Methods’. In R. Carmona (Ed.), *Indifference Pricing: Theory and Applications*, (pp. 321-385), Princeton-Oxford: Princeton University Press.

47. Cohen, S.N., & Elliott, R.J. (2010). Comparison theorems for finite state backward stochastic differential equations. In C. Chiarella and A. Novikov (Eds.), *Contemporary Quantitative Finance - Essays in Honour of Eckhard Platen*, (pp. 135-158): Springer.
48. Cohen, S.N., & Elliott, R.J. (2011). Backward Stochastic Difference Equations with Finite States. In A. Kohatsu-Higa, N. Privault and S.-J. Sheu (Eds.), *Stochastic Analysis with Financial Applications*, (Progress in Probability Series), (Vol. 65, pp. 33-42), Hong Kong: Birkhäuser.
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2. Elliott, R.J. (1970). Review of 'Foundations of Global Non Linear Analysis' by R.S. Palais. *Bulletin of the London Mathematical Society, 2*, 248-250.
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