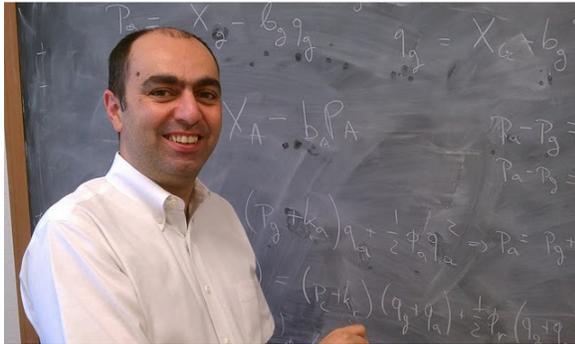


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His research focuses on the development of quantitative methods for solving complex business problems, especially in the areas of risk management, derivative pricing, asset allocation, energy finance, real estate finance, and real options. He has collaborated with companies such as Schlumberger, Shell, and ElectroPeru. His research has appeared in journals such as Journal of Finance, Journal of Financial Economics, Operations Research, and Management Science.