Name:

Ramaprasad Bhar '

Introduce yourself in a brief paragraph:

Completed PhD in quantitative finance in 1997 from UTS on non-Markovian term structure of interest rate modelling. Prior to joining academia in 1992, I worked in System Software development for several years in various capacities in India, Australia, and The Netherlands. Studied computer science at the University of Waterloo, Canada with a scholarship from the Canadian Government. Industry experience includes multinational firms like Credit Lyonnais, Nederland and Unisys, U.S.A. Published two research intensive books with Springer in 2004 and 2005 jointly with S. Hamori, Kobe University, Japan. The third book on Stochastic Filtering is being finalised for delivery in March 2010. Was awarded the fellowship of the Japan Society for the Promotion of Science in 2005. These books have been adopted for some postgraduate courses at the Courant Institute of Mathematical Sciences, New York University, and University of Memphis. Current research interests include commodity derivatives pricing in jump diffusion setting. My personal website is at: www.bhar.id.au.