



Member Profile

Dr. Joe Campolieti, Research Theme Coordinator

Dr. Joe Campolieti coordinates the priority research theme at the Institute on Mathematical Models in Finance (Tecton 7). Dr. Campolieti joined the Institute in 2014. He came to Wilfrid Laurier University in 2002 as associate professor of Mathematics and as SHARCNET Chair in Financial Mathematics. Before joining Laurier he was an adjunct professor in financial mathematics at the University of Toronto until 2002. Campolieti received his PhD from McGill University in 1989 in Theoretical Chemical Physics. Upon completion of his PhD, he was an NSERC post-doctoral research fellow and then a University of Toronto research fellow until 1997.

His co - authored article entitled "Black Scholes goes Hypergeometric" was voted best cutting - edge paper of the year in Risk Magazine in 2001. He has published two books, Advanced Derivatives and Risk Management and most recently in 2014 he published Financial Mathematics: A Comprehensive Treatment co - authored with Dr. Roman Makarov.

Campolieti's main research is in mathematical finance. More specifically, analytical development and application of exactly solvable models for derivative pricing as well as high performance computing in quantitative finance. One of his past projects is related to extensions of analytically solvable families of stochastic processes with applications to derivative pricing and credit risk modelling. He has also looked at exact distributions for occupation time and first time passage as well as spectral expansions for exactly solvable models in finance. Dr. Campolieti's research is funded through an NSERC Discovery Grant.



Dr. Campolieti welcomes inquiries from potential students. He is willing to supervise students in the fields of financial mathematics, stochastic calculus as well as probability theory and statistics. He has supervised two post - doctoral researchers in stochastic modelling and financial derivative pricing theory.

