

## Biography Sketch

### Valery A. Kholodnyi

Valery A. Kholodnyi received his Ph.D. in Applied Mathematics from *Moscow Institute of Electronics and Mathematics* in 1990. He has held university positions in various departments such as the *Department of Microwave and Quantum Electronics*, the *Department of Mathematical Modeling of Physical Processes*, and the *Department of Physics* in both Russia and the United States.

He has authored or co-authored four books (one in production) and a chapter in a book in finance, as well as over a hundred of research papers in finance, mathematics, theoretical physics and engineering, and has published in journals such as the *Energy Power and Risk Management Magazine*, *Journal of Mathematical Physics*, *European Physical Journal*, *Journal of Nonlinear Analysis*, *Journal of Engineering Mathematics*, *Journal of Integral Equations and Applications*, *Journal of the Dynamics of Continuous, Discrete and Impulsive Systems* and *Journal of Bioelectrochemistry and Bioenergetics*. He was an invited speaker at numerous international and national conferences, as well as at research seminars in university departments and industry.

He has served in the capacities of the Chief Science Officer and Vice President of Research and Development for the Integrated Energy Services, L.L.C., of the Director of Research for the TXU Energy Trading, Inc., and of the Director of Quantitative Analysis for the Reliant Resources, Inc. Currently he is a Professor of Financial Mathematics and Risk Management and Executive Director of the Center for Quantitative Risk Analysis at the Middle Tennessee State University.