

About the Author

After obtaining his Ph.D. in Finance in 1990 at France's leading University Paris-Dauphine, Mondher Bellalah began his career both as a Professor of Finance (HEC, INSEAD, University of Maine, and University of Cergy-Pontoise) and as an international consultant and portfolio manager. He started out as a market maker on the Paris Bourse, before being put in charge of BNP's financial engineering research team as Head of Derivatives and Structured Products. Dr. Mondher has acted as an advisor to various leading financial institutions, including BNP, Rothschild Bank, Euronext, Houlihan Lokey Howard & Zukin, Associés en Finance, the NatWest, Central Bank of Tunisia, Dubai Holding, etc., and has been Chief Risk Officer, Managing Director in Alternative Investments, Head of Capital Markets and Head of Trading.

Dr. Mondher has also enjoyed a distinguished academic career as a tenured Professor of Finance at the University of Cergy-Pontoise in Paris for about 20 years. During this time, he has authored more than 14 books and 150 articles in leading academic and professional journals, and was awarded the Turgot Prize for the best French-language book on risk management in 2005.

English-language books co-written/co-edited by Dr. Mondher include *Options, Futures and Exotic Derivatives: Theory, Application and Practice* published by John Wiley in 1998, and *Risk Management and Value: Valuation and Asset Pricing* published by World Scientific in 2008. His French-language books include *Quantitative Portfolio Management and New Financial Markets*; *Options, Futures and Risk Management*; and *Risk Management and Classical and Exotic Derivatives*.

Dr. Mondher is an associate editor of the *International Journal of Finance*, *Journal of Finance and Banking* and *International Journal of Business*, and has been published in leading academic journals including *Financial Review*, *Journal of Futures Markets*, *International Journal of Finance*, *International Journal of Theoretical and Applied Finance* as well as in the *Harvard Business Review*.