

## CURRICULUM VITAE

### Hans-Jürgen Petersen

#### OFFICE:

Compass Lexecon  
332 South Michigan Avenue  
Suite 1300  
Chicago, Illinois 60604  
Direct: (212) 782-3526  
Fax: (312) 322-0218  
[hpetersen@compasslexecon.com](mailto:hpetersen@compasslexecon.com)

#### FIELDS OF SPECIALIZATION

Statistics  
Valuation of options and other financial derivatives  
Risk management

#### EDUCATION

*Ph.D. in Mathematics*, University of Wisconsin-Milwaukee (1997)  
*M.S. in Mathematics*, University of Wisconsin-Milwaukee (1991)  
*Undergraduate and Graduate Studies in Business Mathematics*, Universität Ulm, Germany (1984-1989)

#### PROFESSIONAL EXPERIENCE

Compass Lexecon (formerly Lexecon), 1998 - Present  
    Current Position: *Senior Vice President*  
Loyola University Chicago, Department of Mathematical and Computer Sciences, 1996 - 1997  
    *Visiting Instructor, Visiting Assistant Professor*  
University of Wisconsin-Milwaukee, Department of Mathematical Sciences, 1989 – 1996  
    *Teaching Assistant*  
Universität Ulm (Germany), Department of Mathematical Sciences, 1988 – 1989  
    *Teaching Assistant*

#### ACADEMIC HONORS AND FELLOWSHIPS

1991, Honorable Mentions for Ernst Schwandt Teaching Award

## PROFESSIONAL AFFILIATIONS & ACTIVITIES

Member, Verein Studium and Praxis; American Statistical Association, Chicago Chapter

## PUBLICATIONS

*A Spline Estimate of the Score Function in Adaptive L-Estimation of Linear Regression*, Ph.D. Dissertation, University of Wisconsin – Milwaukee, 1997.

*Detecting Price Artificiality and Manipulation in Futures Markets: An Application to Amaranth*, (with Atanu Saha), *Journal of Derivatives and Hedge Funds*, 18 (2012), 254-271.

## EXPERT TESTIMONY AND REPORTS

Statement of Gustavo E. Bamberger and Hans-Jürgen Petersen In the matter of: *Proceeding on Motion of the Commission to Investigate Performance-Based Incentive Regulatory Plans for New York Telephone Company – Track.*, Before the State of New York Public Service Commission, Case 92-C-0665, November 30, 1999.

Direct Testimony and Cross-Examination of Hans-Jürgen Petersen on behalf of Victory Memorial Hospital in Re: *In Medical Vendor Administrative Proceedings of the Illinois Department of Public Aid*: Before the Illinois Department of Public Aid, Case No. 00 MVH 016, September 15, 2004.

“The Economic Effects of Changes in the Ginnie Mae II Mortgage Backed Securities Program”, (with David Gross) on behalf of Washington Mutual, March 31, 2005.

Report of Hans-Jürgen Petersen determining that certain health information is considered deidentified, on behalf of Blue Cross Blue Shield Association, June 16, 2006.

Report of Hans-Jürgen Petersen In Re *Royal Dutch/Shell Transport Securities Litigation*, on behalf of Royal Dutch Shell PLC, in the United States District Court for the District of New Jersey, Civil Action No. 04-374 (JAP) (Consolidated Cases), November 3, 2006.

Report of Hans-Jürgen Petersen In Re *Citigroup Inc. Bond Litigation*, on behalf of Citigroup Inc., in the United States District Court for the Southern District of New York, Master File 08 Civ. 9522 (SHS), March 13, 2011.

Report of Hans-Jürgen Petersen In Re *Anwar, et al. v. Fairfield Greenwich Limited, et al.*, on behalf of Citco Group, in the United States District Court for the Southern District of New York, Master File 09 Civ. 118 (VM), October 2, 2013.

Deposition of Hans-Jürgen Petersen In Re *Anwar, et al. v. Fairfield Greenwich Limited, et al.*, on behalf of Citco Group, in the United States District Court for the Southern District of New York, Master File 09 Civ. 118 (VM), February 5, 2014.