

CURRICULUM VITAE

Hans-Jürgen Petersen

OFFICE:

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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, Visting 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 und 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.