

# Scott Philip Robertson

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CONTACT INFORMATION	Department of Mathematical Sciences Wean Hall 6113 Carnegie Mellon University Pittsburgh, PA 15213	<i>Voice:</i> (412) 268-8486 <i>Email:</i> scottrob@andrew.cmu.edu <i>Website:</i> <a href="http://math.bu.edu/people/scottrob">http://math.bu.edu/people/scottrob</a>
RESEARCH INTERESTS	Mathematical Finance, Stochastic Processes, Large Deviations, Utility Maximization, Exotic Options Pricing	
EDUCATION	<b>Boston University</b> , Boston, Massachusetts USA <i>Ph.D., Mathematics</i> <ul style="list-style-type: none"><li>• Advisor: Paolo Guasoni</li><li>• Thesis : “Applications of Large Deviations Principles to Options Pricing and Portfolio Choice”</li></ul>	Aug. 2003 - May 2009
	<b>Harvey Mudd College</b> , Claremont, California USA <i>B.S., Mathematics</i> <ul style="list-style-type: none"><li>• Advisor: Francis Su</li></ul>	Sept. 1995 - May 1999
EMPLOYMENT HISTORY	<b>Carnegie Mellon University</b> , Pittsburgh, Pennsylvania USA <i>Postdoctoral Associate in Applied Probability and Mathematical Finance</i>	Sept. 2009 - Present
	<b>Fidelity Investments</b> , Boston, Massachusetts USA <i>Fixed Income Performance Analyst</i> <ul style="list-style-type: none"><li>• Oversaw development and implementation of a dynamic, multi-factor performance attribution reporting system for fixed income mutual funds.</li></ul>	Sept. 2002 - Aug. 2003
	<b>Salomon Smith Barney</b> , New York, New York USA <i>Analyst</i> <ul style="list-style-type: none"><li>• Worked in customer service and development for the Yield Book fixed income software tool. Primary duties included consulting and software development with a specific focus on mortgage backed securities and performance attribution.</li><li>• Collaborated with the trading desk in structuring collateralized debt obligation portfolios of corporate bonds and mortgaged backed securities.</li></ul>	Aug. 1999 - Mar. 2002
PEER REVIEWED PUBLICATIONS	P. Guasoni, S. Robertson. ‘Optimal Importance Sampling with Explicit Formulas in Continuous Time’. <i>Finance and Stochastics</i> , 12 (2008) 1-19.	
SUBMITTED AND WORKING PAPERS	P. Guasoni, S. Robertson. ‘Portfolios and Risk Premia for the Long Run’. <i>Submitted</i>	
	S. Robertson. ‘Sample Path Large Deviations and Importance Sampling for Stochastic Volatility Models’. <i>Submitted</i>	
	S. Robertson. ‘Portfolios and Risk Premia for Markets with a Dominant Underlying Economic Factor’. <i>Working</i>	
CONFERENCE PROCEEDINGS	P. Guasoni, S. Robertson. ‘Importance Sampling with Basket Options’. <i>Wilmott</i> , Nov/Dec 2007.	

CONFERENCE PRESENTATIONS & INVITED TALKS

‘Portfolios and Risk Premia for the Long Run’. Bachelier Finance Society Fifth World Congress. London, England. July 2008.

‘Utility Maximization in the Presence of Unhedgeable Risks - A Large Deviations Approach’. Denham Research Associates, LLC. Boston, Massachusetts. Nov. 2007

‘Utility Maximization in the Presence of Unhedgeable Risks - A Large Deviations Approach’. Università Bocconi. Milan Italy. May 2007.

‘Optimal Importance Sampling for Pricing Rare Events in Diffusion Models’. Mathematical Sciences and Research Institute Interactive World Congress on Computational Finance : the First Decade. London, England. Mar. 2007.

‘Asymptotically Optimal Importance Sampling in Continuous Time’. Bachelier Finance Society Fourth World Congress. Tokyo, Japan. Aug. 2006.

HONORS AND AWARDS

Research Fellow, Boston University	Sept. 2007 - May 2009
ACES Program sponsored by NSF IGERT Grant, Boston University	Sept. 2005 - May 2009
Teaching Fellow, Boston University	Sept. 2003 - Aug. 2005
High Distinction, Harvey Mudd College	May 1999
Honors in Mathematics, Harvey Mudd College	May 1999
Dean’s List, Harvey Mudd College	1996 - 1999
Letter of Commendation, Harvey Mudd College	1995

ADDITIONAL ACADEMIC EXPERIENCE

**Boston University**, Boston, Massachusetts USA

*Instructor - Probability Theory* Summers of 2007 and 2009  
Prepared and gave all lectures, homework assignments and exams. Held weekly office hours and was solely responsible for administering final grades.

*Teaching Assistantships*  
Graded homework assignments and exams, held weekly office hours for the following classes:

Probability Theory	Summer 2005
Real Options	Spring 2005
Operations Research	Fall 2004
Real Options	Spring 2004

**Harvey Mudd College**, Claremont, California USA

*Harvey Mudd College Clinic* Aug. 1998 - May 1999  
Worked for Space Systems Loral to develop efficient algorithms for fuel estimation in launching satellites into geo-synchronous orbit.

OTHER MATHEMATICAL ACTIVITIES

Member of the AMS.