



John Hull

John Hull is the Maple Financial Professor of Derivatives and Risk Management at the Joseph L. Rotman School of Management, University of Toronto. He was in 2016 awarded the title of University Professor (an honor granted to only 2% of faculty at University of Toronto.) He is an internationally recognized authority on derivatives and risk management and has many publications in this area. His work has an applied focus. His areas of research have included the impact of stochastic volatility on the pricing and hedging of options, the valuation of interest rate derivatives and credit derivatives, the calculation of value at risk, the evaluation of model risk, the regulation of financial institutions, and machine learning. He was, with Alan White, one of the winners of the Nikko-LOR research competition for his work on the Hull-White interest rate model, which is widely used by practitioners. In 1999 he was voted Financial Engineer of the Year by the International Association of Financial Engineers. He has acted as consultant to many financial institutions throughout the world and has won many teaching awards, including University of Toronto's prestigious Northrop Frye award.

He has written four books: "Risk Management and Financial Institutions" (now in its 5th edition); "Options, Futures, and Other Derivatives" (now in its 10th edition); "Fundamentals of Futures and Options Markets" (now in its 9th edition); and "Machine Learning in Business: An Introduction to the World of Data Science" (now in its second edition). The books have been translated into many languages and are widely used by practicing managers as well as in the classroom.

Dr. Hull is academic director of FinHub (Rotman's Financial Innovation Lab) and co-director of Rotman's Master of Finance and Master of Financial Risk Management programs. In addition to the University of Toronto, Dr. Hull has taught at York University, University of British Columbia, New York University, Cranfield University, and London Business School.

Dr. Hull's full CV is at <http://www-2.rotman.utoronto.ca/~hull/RESUME.pdf>