



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 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, and the regulation of financial institutions. 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 North American, Japanese, and European financial institutions. He has won many teaching awards, including University of Toronto's prestigious Northrop Frye award,

He has written three books: "Risk Management and Financial Institutions" (now in its 4th edition), "Options, Futures, and Other Derivatives" (now in its 9th edition) and "Fundamentals of Futures and Options Markets" (now in its 8th edition). The books have been translated into many languages and are widely used in trading rooms throughout the world, as well as in the classroom.

Dr. Hull is co-director of Rotman's Master of Finance program. 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.