

**Biographical note: Peter F. Christoffersen**

Peter F. Christoffersen is currently a Professor of Finance at the University of Toronto's Rotman School of Management, where he holds the TMX Chair in Capital Markets. Before that, he was an Associate Professor of Finance at McGill University's Desautels Faculty of Management from 1998 to 2010 and an economist at the International Monetary Fund from 1996 to 1998.

Professor Christoffersen is recognized internationally as an expert in risk management. He has delivered workshops and technical training seminars on the subject at several public and private institutions, including the Bank of Canada, the European Central Bank and the World Bank. He has published widely on the subjects of risk management, volatility modelling and options pricing. His current research focuses on how new technologies, such as big data and machine learning, will affect financial decision making—one of the top questions facing the industry today.

Professor Christoffersen is a research fellow at the Copenhagen Business School and at Aarhus University, as well as at the Volatility Institute at New York University's Stern School of Business and the Wharton Financial Institutions Center at the University of Pennsylvania. He is one of the creators of the Rotman FinHub, a new research and education centre exploring the impact of technological innovation on the financial industry, and is co-director of the Masters of Financial Risk Management program. The Rotman School of Management recently recognized his outstanding achievements in research by presenting him with the Roger Martin Excellence in Research Award. He has also been a visiting scholar at, among others, the European Central Bank and the Board of Governors of the Federal Reserve System in the United States, where he served as a founding member of the Model Validation Council until 2015.

Professor Christoffersen is a native of Denmark and holds a BA in economics from the University of Copenhagen (1990) and a PhD in economics from the University of Pennsylvania (1996).