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# John Bilson

Stuart School of Business  
Professor - Finance  
Date of Hire: 1995  
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## **Academic Background**

Ph.D. University of Chicago, Economics, 1976  
M.Ec. Monash University, Melbourne, Australia, 1973  
B.E.Honors Monash University, Melbourne, Australia, 1971

## **Work Experience**

### **Academic Experience**

Professor of Finance, Illinois Institute of Technology (2005 - Present). Program Director: MS Finance, Masters in Mathematical Finance  
Associate Director: PhD program in Management Science.  
Professor of Finance, Stuart School of Business, Illinois Institute of Technology (1999 - 2002).  
Director and Associate Professor, Financial Markets and Trading Program, Stuart School of Business, Illinois Institute of Technology (1995 - 1999).  
Visiting Associate Professor, Stuart School of Business, Illinois Institute of Technology (1994 - 1994).  
Adjunct Faculty, Financial Markets and Trading Program, Stuart School of Business, Illinois Institute of Technology (1993 - 1993).  
Senior Lecturer, International Finance, Graduate School of Business, University of Chicago (1987 - 1990).  
Visiting Associate Professor, International Finance, Graduate School of Business, Stanford University (1980 - 1981).  
National Fellow, The Hoover Institution on War, Revolution and Peace, Stanford University (1980 - 1981).

### **International**

Professor of Finance, Melbourne Business School, University of Melbourne (2002 - 2004).

### **Non-Academic Experience**

Vice President, Trading Development Corporation (1992 - 1993).  
Senior Vice President, The Chicago Corporation (1987 - 1992).  
President, BetaSoft Management (1984 - 1987).  
Research Associate, National Bureau of Economic Research (1983 - 1986).  
Research Associate, The Board of Governors of the Federal Reserve System (1977 - 1977).

### **International**

Research Associate, Research Department, International Monetary Fund (1977 - 1978).

## Courses Taught

Corporate Finance (specialized masters)  
DT Computational Finance II (specialized masters)  
Financial Economics II (specialized masters)  
Financial Time Series Analysis (specialized masters)  
Futures, Options and OTC Derivatives (specialized masters)  
IND Study MGT. Sciences (specialized masters)  
International Finance  
Management Science  
Market Risk Management (specialized masters)  
Operations Management Seminar (specialized masters)  
Research & Thesis PhD. (doctoral)  
Research Seminar in Finance (specialized masters)  
Structured Fixed Income Portfolios (specialized masters)  
Valuation and Portfolio Management  
Valuation and Portfolio Management (specialized masters)

## Intellectual Contributions:

### Grid

	<b>DBS</b>	<b>CTP</b>	<b>LPS</b>	<b>Total</b>
Articles in Refereed Journals			1	<b>1</b>
Publications of Non-refereed or Invited Papers			1	<b>1</b>
Books, Monographs, Compilations, Manuals, Supplements, Chapters, Cases, Readings	2			<b>2</b>
Presentations of Refereed Papers	9			<b>9</b>
Working Papers (all)	2			<b>2</b>
<b>Totals</b>	<b>13</b>	<b>0</b>	<b>2</b>	<b>15</b>

### Refereed Articles

Bilson, J. & Cernauskas, D. (2007). Currency and Credit Markets. Journal of International Money and Finance.

### Non-Refereed Proceedings

#### Full Paper

Bilson, J. (in press, 2007). Eligible Securities for Customer Segregated Accounts. Research Report (Federated Investors).

### Book Chapters

#### Refereed

Bilson, J. (2005). The distribution of asset returns and risk forecasting. In Michael Ong (Ed.) Risk Management: A Modern Perspective. Academic Press.

Bilson, J. (2004). Parsimonious Value at Risk. In Frenkel, Michael, Ulrich Hommel and Markus Rudolf (Ed.) Risk: Challenge and Opportunity, Springer-Verlag, 2nd edition.

## **Presentation of Refereed Papers**

### **International**

Bilson, J. (2007, August). Three Lectures on Exchange Rates. Presented at FAME Conference on Exchange Rate and Interest Rate Economics, Geneva, Switzerland.

Bilson, J. (2004, June). Advanced VaR Methods for Energy Markets. Presented at Energy Risk conference, Sydney, Australia.

Bilson, J. (2004, June). The Forward Parity Puzzle. Presented at University of Sydney, Econometrics Symposium, Unknown, Unknown.

### **National**

Bilson, J. (2006, May). Corporate Finance. Presented at ICESI, Unknown, Unknown.

Bilson, J. (2006, April). Collaboration with IIT. Presented at EGADE, Unknown, Mexico.

Bilson, J. (2006, February). Joint Venture with MIT. Presented at Monterey Institute of Technology, Monterey, Mexico.

Bilson, J. (2004). Personal Currency Investing. Presented at MBS Alumni Thought Leadership Conference, Mt. Eliza, Australia.

Bilson, J. (2004, September). Three Lectures on Exchange Rates. Presented at FAME Conference on Exchange Rate and Interest Rate Economics, Geneva, Switzerland.

Bilson, J. (2004, April). The Forward Parity Puzzle. Presented at Econometrics Workshop, RMIT, Unknown, Virtual.

## **Dissertation**

A Monetary Approach to the Exchange Rate

## **Working Papers**

Bilson, J. & Cernauskas, D. (2007). "Currency and Credit Markets" targeted for Journal of International Money and Finance.

Bilson, J. (2005). "FX: Trading Strategies and Risk Management".

**Description:** E-book to be published by PRMIA Educational Publications

## **Service:**

### **Service to the University**

#### **College assignments:**

#### **Member:**

2008-2009: PhD Committee

2008-2009: Leadership Committee

2006-2007: AACSB Review Committee

2006-2007: MBA/EMBA Committee

2006-2007 through 2008-2009: AUCOPT

2006-2007 through 2008-2009: Graduate Program and Development Committee

2006-2007 through 2008-2009: Research and Faculty Development Committee

2006-2007 through 2007-2008: Faculty Recruiting Committee

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