

EXPERT'S PROFILE

Name of Grantee : **DR. ROGEMAR S. MAMON**
Area of Expertise : Mathematical finance with focus on energy tools and Disaster-risk management
Inclusive Date of Contract as BSP Awardee : Short-Term Program
Phase I: 16 January – 01 March 2017 (45 days)
Phase II: 18 July – 31 August 2017 (45 days)
Host Institution : University of the Philippines - Visayas
E-mail Address : rmamon@stats.uwo.ca



EDUCATIONAL BACKGROUND

- **PhD in Mathematical Finance**, 2000, University of Alberta, Canada
- **MSc in Applied Mathematics major in Actuarial Science**, 1996, University of the Philippines Diliman
- **BS Pure Mathematics**, 1993, University of the Philippines Diliman

WORK EXPERIENCES

- 2014 - 2015 **Faculty of Science, University of Western Ontario, Canada**
Acting Associate Dean Administration
- 2014 - Present **Department of Statistical and Actuarial Sciences**
University of Western Ontario, Canada
Full Professor
- 2010 - 2014 Associate Professor with Tenure
- 2008 – 2011 Undergraduate Chair
- 2008 – Present Cross-appointed to the Department of Applied Mathematics
- 2006 – 2010 Assistant Professor
- 2013 **Dipartimento di Statistica, Economia e Finanza**
Universita della Calabria, Italia
Visiting Professor
- 2009 – Present **CARISMA, School of Information Systems, Computing and Mathematics**
Brunel University, England
Associate Professor
- 2006 – 2009 Adjunct Member
- 2004 – 2006 Research Lecturer
- 2003 – 2004 **Department of Statistics**
University of British Columbia, Vancouver, Canada
Assistant Professor
- 1999 – 2000 **Department of Mathematical Sciences**
University of Alberta, Canada
Sessional Lecturer
- 1997 – 2000 Research Assistant
- 1997 – 1999 Teaching Assistant
- 1993 – 1996 **Department of Mathematics**
University of the Philippines Diliman
Instructor 2
- 1996 – 1997 **CityTrust Banking Corporation, Manila**
Product Development Officer
- 1995 **Philippine Commercial and International Bank and**
SIGNAL Life Assurance Co.
Actuarial Consultant

TO BE ACCOMPLISHED AS A BSP AWARDEE:

1. Creation of a 3rd/4th – level course (Math 190) on mathematical finance focused on:
 - a. Applications on energy tools for climate change
 - b. Adaptation and disaster-risk management
 - c. Other related-topics (e.g. statistical analysis of data on energy prices and catastrophe events)
 - d. Overview of mathematical finance, classification of financial securities, and uses of financial instruments

2. Lecture series/ seminar:
 - a. 3 seminars on energy risk management, weather derivatives and funding climate-change adaptation at UP Visayas
 - b. Seminar on modelling of temperature dynamics using hidden Markov-switching models, parameter updates via filtering at West Visayas State University
 - c. Seminar on modelling electricity spot prices and implications to risk management at UP Diliman
 - d. 2 seminars for PCIEERD-project researchers on technology valuation

3. Conduct collaborative research with faculty members on disaster-risk management, funding climate change adaptation or real-options approach in technology valuation.
4. Prepare research grant proposals for possible funding from DOST or other funding institutions on the topic, "Quantitative approach to valuation and costing of technology and innovation"
5. Mentoring of faculty members
6. Fast-tracked teaching of the first cohort of Math 190 students (6 lecture hours per week for 6 weeks)