

Salih N. Neftci

Professor Neftci completed his PhD at the University of Minnesota and subsequently taught at George Washington University. Presently, he teaches at the Graduate School, City University of New York and at the New School University. Professor Neftci is a Research Associate at FAME, Switzerland and has a visiting appointment at the ISMA Centre, Reading University, U.K.

Professor Neftci is well known for his book “An Introduction to the Mathematics of Pricing Financial Derivatives” – one of the standard texts in most university derivatives courses. He has several well-quoted academic papers. His current research and teaching is in the areas of financial engineering, risk management of extreme events, emerging market asset trading strategies, and contingent capital and credit lines.

Professor Neftci is also the Head of the FAME Certificate program in Switzerland.