CURRICULUM VITAE

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ACADEMIC RECORD

Positions held: Febr. 1991—present: Lecturer, Reader in Probability, Professor of Applied Probabiity, University of Cambridge; Oct., 1991—present: Fellow, St John's College, Cambridge. Oct., 1970—present: Junior Scientific Researcher, Senior Scientific Researcher, Leading Scientific Researcher, Institute for Problems of Information Transmission, Russian AS, Moscow.

Degrees: Moscow State University (Lomonossov), Moscow, Russia (Diploma/MSci in Mathematics, with Honours, 1967; Ph.D in Physical and Mathematical Sciences, 1971), Vilnius State University, Vilnius, Lithuania (Doctor of Sciences in Physics and Mathematics, 1984)

PROFESSIONAL ACTIVITIES

Research supervision: Supervised 13 PhD students in mathematical physic, probability theory and statistics (all 13 students successfully got their degrees).

Administration: Till 1991: Director, working research group in queueing network theory; member, the Council, Institute for Problems of Information Transmission. Till 1994: Member, several scientific and administrative councils, Academy of Sciences of the USSR (The Russian Academy of Sciences since 1992).

Since 1991 (in various periods): Member, the Faculty Board and various Committees of Faculty of Mathematics, University of Cambridge; seminar organiser, Statistical Laboratory, DPMMS/CMS, University of Cambridge.

Since 1991 (in various periods): Director of Studies, member, various Committees, St John's College, Cambridge.

Since 1991 (in various periods): Member of various Panels and Steering Committees of national and European Scientific Programmes.

Editorial service: Referee for a number of journals and periodicals in probability theory and its applications; mathematical and theoretical physics; computer science; pure mathematics. Executive editor for several issues of volumes devoted to various subjects in mathematics and its applications.

Conference organisation: Organised or participated in organising various scientific meetings including International Mathematical Congresses, International Congresses on Mathematical Physics (including Satellite Meetings), International Teletraffic Congress, World Congress of the Bernoulli Society, European Meetings of Statisticians, International Symposia on Information Theory, International Conference on Stochastic Processes and their Applications, programmes at the Isaac Newton Institute for Mathematical Sciences, University of Cambridge.

Conference, seminar and programme participation: Delivered invited talks at various meeting including International Congresses of Mathematicians, International Congresses on Mathematical Physics, World Congresses of the Bernoulli Society, International Symposia on Information Theory, International Conferences of the Bernoulli Society on Stochastic Processes and their Applications, European Meetings of Statisticians, Vilnius Conferences on Statistics and Probability Theory, INFORMS Conferences in Applied Probability, topical International Conferences in various countries. Participated in various research programmes and events at the Isaac Newton Institute for Mathematical Sciences, University of Cambridge, UK; Mathematical Science Research Institute, Berkeley, USA; Center of Dynamical Systems, Penn State University and University of Maryland, USA; Institute of Mathematics and Its Applications, Minneapolis, USA; Institut Henri Poincare, Paris; Institute of Pure and Applied Mathematics, Rio de Janeiro; IHES, Bures-sur-Yvette, France.

Visiting professorships and fellowships: Held various visiting professorships and fellowships, including Belgium: University of Leuven; France: IHES (Bures-sur-Yvette), University of Marseille-Luminy, University of Cergy-Pontoise, Universities of Paris-6,7, University of Reims; Germany: University of Bielefeld, University of Heidelberg, University of Munich (Ludwig-Maximillians); Ireland: Dublin Institute for Advanced Studies; Italy: Universities of Rome-1,2 and 3, University of Camerino; USA: University of Maryland, Penn State University, University of California (Santa Barbara, Davis).

SELECTED RECENT PUBLICATIONS

1. *Probability and Statistics by Example*, Vol.1 (with M.Kelbert). Cambridge: Cambridge University Press, 2005.

2. Branching diffusions on $\mathbf{H}^d$ with variable fission: the Hausdorff dimension of the limiting set (with M.Kelbert). *Theory Prob. Its Applications*, , No 1 (2006).

3. *Probability and Statistics by Example*, Vol. 1 (with M.Kelbert). The Russian edition. Moscow: The Independent University Publishing House, 2007.

4. *Probability and Statistics by Example*, Vol.2 (with M.Kelbert). Cambridge: Cambridge University Press, 2008.

5. Loss aversion, large deviation preferences and optimal portfolio weights for some classes of return processes (with K. Duffy and O. Lobunets). *Physica* A, **378** (2007), 408–422.

6. On Malliavin measures, SLE and CFT (with M. Kontsevich). *The Arnold Festschrifft. Proc. Steklov Institute of Mathematics*, **258** (2007), 100–146.

7. The measurement of complexity in production and other commercial systems (with G. Frizelle). *Proc. Royal Soc. Lond.*, Ser A, **464** (2008), 2649–2668.

8. Wegner bounds for a two-particle tight binding model (with V. Chulaevsky). *Commun. Math. Phys.*, **283** (2008), 479-490.

9. Eigenfunctions in a two-particle Anderson tight binding model (with V. Chulaevsky). *Commun. Math. Phys.*, **289** (2009), 701-723.

10. Multi-particle Anderson localisation: induction on the number of particles (with V. Chulaevsky). *Math. Phys., Anal. Geom.*, **12** (2009), 117-139.

11. Wegner-type bounds for a multi-particle continuous Anderson model with an alloy-type external potential (with A. Boutet de Monvel, V. Chulaevsky, P. Stollmann). *Journ. Stat. Phys.*, **138** (2009), 553–556.