Bio:

Phelim Boyle is currently a professor at Wilfrid Laurier University in Canada. He is internationally recognized for his contributions to financial engineering and actuarial science. Boyle pioneered the use of the Monte Carlo method in finance for pricing derivatives and is a co inventor of the Asian option. In 2005 he received the Financial Engineer of the Year Award. In December 2008, he was awarded the UK Institute of Actuaries Gold Medal for research contributions of pre-eminent importance. Dr Boyle has been an invited visitor at many leading universities throughout the world.