

# GENNADY FALIN

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## Experience

LOMONOSOV MOSCOW STATE UNIVERSITY, Faculty of Mechanics and Mathematics,  
Department of Probability Theory: 1979-Present

**Full Professor**, 1995-Present

**Head Scientist**, 1990-1995

**Senior Scientist**, 1988-1990

**Junior Scientist**, 1979-1987

- Lecture and lead seminars on actuarial mathematics, mathematics of finance, risk theory, operations research, stochastic processes, etc.
- Supervise undergraduate and graduate students
- Head of the actuarial science program, Head of research groups

BANK OF RUSSIA, THE ACTUARIAL COUNCIL 2014- Present

**Member**

KINGSTON UNIVERSITY London (UK), Faculty of CISM: 2009-2010

**Professor of Actuarial Science and Mathematics**

- Lecture on risk theory and calculus
- Developed curriculum for actuarial studies

SWISS REINSURANCE COMPANY: 1997-1999

**Life Actuary**

- Market research, consulting, product development, Negotiated and worked on reinsurance treaties

UNIVERSITY OF TORONTO (CANADA), Department of Mechanical and Industrial Engineering:  
1995-2000

**Adjunct Professor**

- Research on stochastic models

COMPLUTENSE UNIVERSITY (Madrid, Spain), Department of Statistics & Operations Research:  
1992, 1994, 1996

**Visiting Professor**

- Lecture on operations research, Research on stochastic models

FINANCIAL AND ACTUARIAL CENTRE, Lomonosov Moscow State University: 1993-1994

**Vice-President**

- Headed actuarial research for pension funds and insurance companies
- Developed curriculum for actuarial studies, Supervised training in actuarial science

CONCORDIA UNIVERSITY (MONTREAL, CANADA), Department of Mathematics and Statistics:  
1990, 1991

**Visiting Lecturer, Visiting Researcher**

- Lecture and research on operations research and applied stochastic processes

INSTITUTE FOR RADIO ENGINEERING AND ELECTRONICS, USSR ACADEMY OF SCIENCES: 1973-  
1974

**Engineer**

**Academic Degrees**

**Professor**  
in Probability Theory, 1997  
FROM MINISTRY FOR HIGHER EDUCATION OF RUSSIAN FEDERATION

**Doctor of Physical and Mathematical Sciences** (Higher Doctorate)  
in Probability Theory and Mathematical Statistics, 1989  
FROM LOMONOSOV MOSCOW STATE UNIVERSITY

**Candidate of Physical and Mathematical Sciences** (Ph.D. Equivalent)  
in Probability Theory and Mathematical Statistics, 1979  
FROM LOMONOSOV MOSCOW STATE UNIVERSITY  
Supervisor: Prof.B.V.Gnedenko, Head of the Committee: Prof.A.N.Kolmogorov

**Academic Awards**

**Lomonosov Prize** 2012

**Education**

LOMONOSOV MOSCOW STATE UNIVERSITY, FACULTY OF MECHANICS AND MATHEMATICS:

1968-1973 **Diploma in Mathematics with Honors** (Master of Mathematics Equivalent)  
1976-1979 Post-graduate studies, **Certificate of Candidate of Physical and Mathematical Sciences** (Ph.D. Equivalent)

**Training**

SWISS INSURANCE TRAINING CENTER 1997, 1998 **Certificates of studies**

**Professional Publications**

**Textbooks on operations research, actuarial mathematics, risk theory, statistics, pre-university mathematics:**  
About 20 published (including revised editions)

**Research papers on operations research, stochastic models of computer systems and communication networks, applied probability, actuarial mathematics, risk theory, methodological papers on pre-university mathematics:**  
About 200 published

**Editorial work**

COMMUNICATIONS IN STATISTICS. STOCHASTIC MODELS, 1991-1997  
Affiliated publication of the Institute for Operations Research and the Management Sciences, USA, ISSN: 1532-6349, **Associate Editor**

REVISTA MATEMATICA DE LA UNIVERSIDAD COMPLUTENSE, 1996-2004  
Journal of Mathematics of Complutense University, Madrid, Spain, ISSN 1139-1138,  
**Member of the Scientific Committee**

MATHEMATICS AT SCHOOL, 2014-2015  
Russian bimonthly journal in the field of education, **Member of the Editorial Council**

INSURANCE BUSINESS, 2005-Present  
Russian bimonthly analytical journal, **Member of the Editorial Council**

QUEUEING MODELS AND SERVICE MANAGEMENT, 2016-Present  
An international refereed journal sponsored by the Providence University, Taichung, Taiwan  
ISSN 2616-2679, **Advisory Editor**

**Professional Affiliations**

**Associate, The Society of Actuaries (USA)** 1995