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Dominic O'Kane is an affiliated professor of finance at EDHEC and specialises in derivative pricing and risk-management. He has taught at the London Business School and at the University of Oxford. He has a doctorate in theoretical physics from the University of Oxford.

PROFESSIONAL EXPERIENCE

- 2007 – **EDHEC**
Affiliated Professor of Finance.
- 1997 – 2006 **Lehman Brothers (Europe)**
Managing Director, Head of Fixed Income Quantitative Research
- 1994 – 1997 **Salomon Brothers, London**
Interest Rate Quantitative Analyst
- 1993 - 1994 **Mathematics Department, Imperial College, London**
Postdoctoral Research Fellow

TEACHING EXPERIENCE

- 2009: Taught masters course *Derivatives, Markets and Models* at London Business School
- 2007-2009 Taught *Credit Modelling, Structured Products and Fixed Income* at EDHEC
- 2000-2004 – Taught Credit derivatives module at the Oxford University Masters Degree in Finance.
- Numerous presentations at Risk conferences and training courses
- Presented talk on credit derivatives at London Business School, 2003.
- Invited Lecture at the WBS Conference in Prague, 2004
- Invited Lecture at the ICBI Conference in Barcelona, May 2004
- Invited Lecture at the ICBI Conference in Paris, May 2005
- WBS Credit Derivative training course, November 2005

EDUCATION

- 1990 - 1993** **Theoretical Physics Department, Oxford University**
Doctorate in Theoretical Physics. Included 6 months at the Laboratoire de Physique Theorique, ENS, Paris.
- 1987 – 1990** **Physics Department, Imperial College, London**
B.Sc. (1st Class Hons) in Physics

PUBLICATIONS

- *Modelling Single-name and Multiname Credit Derivatives*, Dominic O’Kane, Published by Wiley Finance, August 2008
- *A note on the large homogeneous portfolio approximation with the student-t copula*, Dominic O’Kane and Lutz Schloegl, Finance and Stochastics, Volume 9 Number 4, 577
- *Introduction to Credit Derivatives*, Dominic O’Kane, published in *The Handbook of Fixed Income Securities*, Edited by F. Fabozzi, McGraw-Hill 7th Edition, p 1337
- *The valuation of credit default swaps*, Ren-Raw Chen, Frank Fabozzi, Dominic O’Kane published in *Professional Perspectives on Fixed Income Portfolio Management*, Frank Fabozzi Series, Wiley Finance, V4, 2003
- *Lehman Guide to Exotic Credit Derivatives* published by Risk Magazine, October 2003, Dominic O’Kane et al.
- *Introduction to Asset Swaps*, Dominic O’Kane, Lehman Brothers, 1999
- *Introduction to Default Swaps*, Dominic O’Kane, Lehman Brothers, 1999
- *Credit Modelling: Theory and Practice*, Dominic O’Kane and Lutz Schloegl, Lehman Brothers, Feb 2000
- *Credit Derivatives Explained*, Dominic O’Kane, Lehman Brothers, March 2000 (over 12,000 copies printed and distributed)
- *Explaining the Basis: Cash versus Default Swaps*, Dominic O’Kane May 2001
- *An Analytical Portfolio Credit Model with Tail Dependence*, Dominic O’Kane and Lutz Schloegl, Lehman Brothers QCRQ 2002
- *A Counterparty Risk Framework for Protection Buyers*, Dominic O’Kane and Lutz Schloegl, Lehman Brothers QCRQ 2002
- *Cross Currency Credit Explained*, Dominic O’Kane and Lutz Schloegl, Lehman Brothers, 2002 Q2
- *Upfront Credit Default Swaps*, Dominic O’Kane and Saurav Sen, Lehman Brothers, July 2003
- *Valuation of Credit Default Swaps*, Dominic O’Kane and Stuart Turnbull, Lehman Brothers, 2003
- *Leveraging Spread Premia with Correlation Products*, Dominic O’Kane and Lutz Schloegl, Lehman Brothers, August 2003
- *Credit Spreads Explained*, Dominic O’Kane and Saurav Sen, Lehman Brothers, March 2004
- *Base Correlation Explained*, Dominic O’Kane and Matthew Livesey, Lehman Brothers, November 2004