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Lionel Martellini is a Professor of Finance at EDHEC Business School and the Director of EDHEC-Risk Institute. He is a former member of faculty at the Marshall School of Business, University of Southern California, and has also taught at U.C. Berkeley and at Princeton University, where he has been a visiting fellow at the

Operations Research and Financial Engineering department.

Professor Martellini holds Master's degrees in management (ESCP Europe),

economics and statistics (ENSAE), pure mathematics (Paris 6 University), probability and stochastic processes (Paris 6 University), as well as a PhD in finance from the Haas School of Business, University of California at Berkeley. Outside of his activities in finance, he recently completed a PhD in Relativistic Astrophysics (University

Côte d'Azur) and has become a member of the LIGO/Virgo international collaboration for the observation of gravitational waves.

Professor Martellini is a member of the editorial board of The Journal of Portfolio Management, The Journal of Alternative Investments, and The Journal of Retirement. He conducts active research in a broad range of topics related to investment solutions for individual and institutional investors, equity and fixed-income portfolio

construction, risk management and derivatives valuation. His work has been published in leading academic and practitioner journals and has been featured in major European and global dailies such as The Economist, The Financial Times and The Wall Street Journal. He has co-authored reference textbooks on topics related to

Alternative Investment Strategies, Fixed-Income Securities, Goal-Based Investing and is preparing a new textbook on Investment Solutions.

Professor Martellini has served as a consultant for large institutional investors, investment banks and asset management firms on a number of questions related to risk and asset allocation decisions, and is a regular speaker in seminars and conferences on these subjects.