Curriculum Vitae

Full name: Tomer Shushi
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Current academic positions

- Postdoctoral Fellow at the Faculty of Natural Sciences, Ben Gurion University, 2016 — Present.
- Research Associate at the Actuarial Research Center (ARC), University of Haifa, 2013-Present.

Education

- Ph.D. studies. Research in Applied Probability under the supervision of Prof. Zinoviy Landsman and Prof. Udi Makov. Dissertation: *Tail risk measures and Loss distributions,* University of Haifa, 2016.
- M.A. in Statistics. *Dean award for academic excellence,* University of Haifa, 2015.
- B.A., Multidisciplinary degree in Economics and Computer Science, Bar-Ilan University, *Cum Laude,* 2011.

Publications (Author's names in Alphebetic order)

1. **Shushi T.** (2017). The generalized exponential family of distributions and its characteristics. *Communications in Statistics. Accepted.*
2. **Shushi T.** (2017). Skew-elliptical distributions with applications in risk theory. *European Actuarial Journal,* 1-20.
3. **Shushi, T.** (2016). A proof for the conjecture of characteristic function of the generalized skew-elliptical distributions. *Statistics & Probability Letters*, **119**, 301-304.
4. Landsman, Z., Makov, U., & **Shushi, T.** (2016). Multivariate tail conditional expectation for elliptical distributions. *Insurance: Mathematics and Economics*, **70**, 216-223.
5. Landsman, Z., Makov, U., & **Shushi, T.** (2016). Tail conditional moments for elliptical and log-elliptical distributions. *Insurance: Mathematics and Economics*, **71**, 179-188.
6. Elitzur, A., Cohen E., & **Shushi T.** (2016). The Too-Late-Choice Experiment: Bell's Proof within a Setting where the Nonlocal Effect's Target is an Earlier Event. *International Journal of Quantum Foundations*, **2**, 32-46.

7. Aharonov, Y., Cohen, E., & **Shushi, T.** (2016). Accommodating Retrocausality with Free Will. *Quanta,* **5**.

8. **Shushi, T.** (2015). The Influence of Particle Interactions on the Existence of Quantum Particles Properties. *Journal of Physical Science and Application,* **5**, 196-198.

9. Landsman, Z., Makov, U., & **Shushi, T.** (2016). Extended Generalized Skew-Elliptical Distributions and their Moments. *Sankhya A,* 1-25.

10. Landsman Z., Makov U., & **Shushi T.** (2016). A new class of distributions based on Hurwitz zeta function with applications for risk management. *The open Statistics and Probability Journal.*

11. Landsman Z., Makov U., & **Shushi T.** (2017). A generalized measure for optimal portfolio selection and its explicit solution. *European Journal of Operational Research. Under review.*

12. Landsman Z., Makov U., & **Shushi T.** (2017). Multivariate tail covariance measure for elliptical distributions. *Insurance: Mathematics and Economics. Under review.*

13. **Shushi T.** (2017). On the problem of choosing the portfolio selection method for the case of a function of a quadratic functional. *Quantitative Finance. Under review.*

14. Adcock C., Landsman Z., Makov U., & **Shushi T.** (2017). Stein's Lemma for generalized skew-elliptical random vectors. *Technical Report.*

15. Qadan M. & **Shushi T.** (2017). Volatility Transmission between Bitcoin and VIX. *Technical Report.*

16. Furman E. & **Shushi T.** (2017). Tail Gini correlation coefficient and its characteristics for symmetric and non-symmetric dependence structures. *Technical Report.*

17. **Shushi T.** (2017). Risk field measures in topological spaces. *Technical Report.*

Research Grants

2017-2020 Multivariate Tail-based Measures for Systemic Risk (with Prof. Zinoviy Landsman and Prof. Udi Makov), ISF grant No. 1686/17, NIS 235,000 for each year (3 years).

Awards and Scholarships

- Zimmerman Foundation for study of Banking and Finance, 2014.
- Direct Ph.D program for excellent students, University of Haifa, 2013.
- M.A. Statistics *(Cum Laude), University of Haifa,* 2015.
- President's Scholarship of excellence for outstanding students, University of Haifa, 2015.
- Scholarship from the council for Higher Education, 2011.
- Scholarship on excellence from Bar-Ilan university, 2010.
- Scholarship from Kerliner Foundation, 2010.
- Scholarship from Solly-Yellin Foundation, 2010.
- Scholarship from the Jewish congregation, 2009.

Conferences/Talks

- Workshop on the theory of weak measurements, Ben-Gurion University, Israel, 2017.
- The First Israeli Modelling Week. The Galilee Research Center for Applied Mathematics, Israel, 2017.
- Industrial day, MI-NET, Mathematics for Industry Network. Collaboration with researchers from Rafael - Advanced Defense Systems Ltd, Israel, 2017.
- Technion, Israel Institute of Technology, Israel. Faculty of Industrial Engineering & Management, 2016.
- University of Waterloo, Canada. Invited participant in a workshop on physical paradoxes, 2016.
- University of Haifa, Israel, Department of Statistics, 2015.
- 8th Conference in Actuarial Science & Finance on Samos, Greece, 2014.
- The Israel Physical Society conference, Israel. 2014.

Teaching Experience

- Risk Measures and Insurance premium principles, University of Haifa. Lecturer: Prof. Zinoviy Landsman. Israel, 2014-2016.
- Finance Theory, Western Galilee College. Lecturer: Prof. Uri Ben-Zion. Israel, 2010-2011.
- Mathematics for Economics 1, Western Galilee College. Israel, 2009-2011.
- Mathematics for Economics 2, Western Galilee College. Israel, 2009-2011.
- Mathematical Methodology, Western Galilee College. Israel, 2009-2011.
- International trade, Western Galilee College, Israel, 2009-2011.

List of References

1. Zinoviy Landsman, Professor, University of Haifa, Department of Statistics, Actuarial Research Center, Israel. Email address: landsman@stat.haifa.ac.il.

2. Udi Makov, Professor, University of Haifa, Department of Statistics, Actuarial Research Center, Israel. Email address: udimakov@gmail.com.

3. Shaul Bar-Lev, Professor, University of Haifa, Department of Statistics, Israel. Email address: barlev@stat.haifa.ac.il.

4. David Perry, Professor, University of Haifa, Department of Statistics, Western Galilee College, Israel. Email address: dperry@stat.haifa.ac.il.

5. Jan Dhaene, Professor, University of Leuven, Faculty of Business and Economics of KU Leuven, Head of the Actuarial Research Group at KU Leuven, Belgium. Email address: jan.dhaene@kuleuven.be.

6. Chris Adcock, Professor, Sheffield University, Management School, England, Email address: C.J.Adcock@Sheffield.ac.uk.

7. Andreas Tsanakas, Associate Professor (Reader) in Actuarial Science, City, University of London, Faculty of Actuarial Science and Insurance, Cass Business School, England. Email address: a.tsanakas.1@city.ac.uk.

8. Fima Klebaner, Professor, Monash University, School of Mathematical Sciences, Australia, Email address: Fima.Klebaner@monash.edu.

9. Edward Furman, Professor, York University, Department of Mathematics and Statistics, Email address: efurman@mathstat.yorku.ca.

10. Katja Ignatieva. Senior Lecturer, University of New South Wales, School of Risk and Actuarial Studies, Australia. Email address: k.ignatieva@unsw.edu.au.

11. Boris Choy, Senior Lecturer, The University of Sydney, Business School, Australia. Email address: boris.choy@sydney.edu.au.