

## CURRICULUM VITAE

Matt Thompson

QSB Distinguished Faculty Fellow of Operations Research and Scotia Scholar  
Queen's School of Business  
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### Work Experience

- **June 2004-Present (on leave January 2008-January 2010)** Assistant Professor, Management Science, Queen's School of Business.
- **January 2008-January 2010** Associate Director of Financial Engineering, Scotia Capital, Bank of Nova Scotia. In charge of front office energy derivative modeling for the trading desk. Developed energy CVA infrastructure.
- **April 2003-May 2004** Quantitative Risk Management Analyst (Model Vetting): Ontario Power Generation Inc (OPG). Performed vetting analysis on a variety of internal electricity Spot price and dispatch models.

### Education

- **Ph.D.**, Applied Mathematics, University of Western Ontario. 2003
- **MSc.**, Mathematics, University of Guelph. 1999.
- **HBA.**, Mathematics, Lakehead University. 1997.

### Publications Published or Accepted for Publication

- Thompson, M., "Natural Gas Storage Valuation, Optimization, Market and Credit Risk Management", *Journal of Commodity Markets*
- Thompson, M., Sept 2014 "Counterparty Credit Risk Pricing and Measurement of Swaption Portfolios" *The Journal of Computational Finance* 18(1) pp 34-64.
- Thompson, M. and Barr, D., December 2014 "Cut-Off Grade: A Real Options Analysis" *Resources Policy* 42 pp 83-92
- Thompson, M., July-August 2013 "Optimal Economic Dispatch and Risk Management of Thermal Power Plants in Deregulated Markets" *Operations Research* 61(4) pp 791-809.
- Almassi, A., McCabe, B., Thompson, M., June 2013 "A Real Options Based Approach for Valuation of Government Guarantees in Public-Private-Partnerships" *The Journal of Infrastructure Systems* 19 (2).
- Thompson, M., Davison, M., Rasmussen, H., 2009 "Natural Gas Storage Valuation and Optimization: A Real Options Approach". *Naval Research Logistics* 56(30), pp 220-238.
- Thompson, M., Davison, M., Rasmussen, H., 2004 "Real Options Valuation and Optimal Operation of Electrical Power Plants in Competitive Markets". *Operations Research*. 52(4), pp 546-562.

### Publications in Progress

- Thompson, M., Shiu, E., Levin, Y and Nediak, M. "Optimal-Efficient Operations Management in the Presence of Liquid Financial Forward Markets", Under Second Review *Management Science*.

### Research and Teaching Awards

- Finalist for the Frank Knox Teaching Award Fall 2015. (The Frank Knox Teaching Award is the highest honour that the Alma Mater Society can give to any professor in the Queens Community. )
- In June of 2012 I was awarded a Queen’s School of Business Research Fellowship and granted the title of “QSB Distinguished Faculty Fellow of Operations Research”. The selection committee for this award was comprised of the VP-Research, the VP-Academic, a tenured QSB faculty member, and the QSB Dean as chair. This renewable fellowship is held for three years and is in the amount of \$10,000 per year.
- Finalist for the Frank Knox Teaching Award Fall 2011.
- NSERC Discovery Grant 2006 5 year \$17,500 per year research grant. Sole investigator.
- George B. Dantzig Dissertation Award (honorable mention 2003) For the best doctoral dissertation in any area of Operations Research and the Managements Sciences that is innovative and relevant to practice.
- Canadian Operations Research Society best student paper award 2003.
- Best presentation in an energy sponsored session. INFORMS National Conference, Atlanta 2003.
- NSERC Industrial Post-Doctoral Research Fellowship \$30,000/year 2 years +Ontario Power Generation Inc. contribution \$40,000/year.

### Courses Taught

- MMA 823 Analytics for Financial Services

- COMM 161 Introduction to Mathematical Analysis for Management. Core Commerce course. Teaching evaluations consistently in the high 4's.
- COMM 365 Advanced Business Decision Modeling. Elective course taught in the winter terms of 2010 and 2011. Teaching evaluations in the mid-to-high 4's.
- MGMT 860 Deterministic Operations Research Models. Core course in the MSc program. Teaching evaluations in the high 4's.
- MGMT 963 Mathematical Programming. Core PHd course. (I taught this course only once in the winter of 2010).

### **Journal Referee Service**

- European Journal of Operations Research Feb 2015.
- Journal of Economic Dynamics and Control April 2015.
- NSERC Discovery Grant Reviewer Jan 2013.
- Management Science Aug 2012.
- Operations Research May 2012.
- Informs Journal of Simulation May 2012.
- Operations Research May 2012.
- Management Science Aug 2011.
- European Journal of Finance March 2011.
- The Energy Journal Jan 2011.

### **Graduate Student Supervision**

- Ming-Yu Hu MSc. 2016 Queen's School of Business
- Xiaoying Liang. 2016 Queen's School of Business
- Eric Shiu MSc. 2015 Queen's School of Business
- Gordon Gibson MSc. 2013 Queen's School of Business
- Andrew Harris MSc. 2012 Queen's School of Business
- Ali Naji Almassi Phd. 2010 Department of Civil Engineering, University of Toronto. I was a co-supervisor along with Professor Brenda McCabe and I was granted a temporary status only Assistant Professorship at University of Toronto from Sept 2010 until June 2011.
- Babak Lotfaliei MSc. 2008. Queen's School of Business
- Ali Naji Almassi MSc. 2007. Queen's School of Business

### **Graduate Theses Reviewed**

- Drew Barr, MSc 2012, Robert M. Buchan Department of Mining, Queen's University.
- Nabeel Butt, PHd. 2012, Department of Applied Mathematics, University of Western Ontario.

### **QSB Committee Membership**

- Appointments Committee 2015-2016
- Under Graduate Curriculum Committee 2014-2015.
- Research Committee 2014-2015.
- Ethics Committee 2011-2012 and 2012-2014.

- Renewal Tenure and Promotion Committee 2010-2011.
- Renewal Tenure and Promotion Committee 2007-2008.
- Faculty Board Appeals and Building Committees 2006-2007
- Faculty Board Appeals 2005-2006
- Research Committee and Library Committee 2004-2005.