Nazem Khan

Assistant Professor in Statistics
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Profile

I am an Assistant Professor in the Department of Statistics at the University of Warwick. My research lies in mathematical finance, with strong links to risk management, decentralised finance and network theory.

Academic Employment

University of Warwick *September 2026 - present*
Assistant Professor in Statistics (Mathematical Finance)

- Module leader for ST958: Topics in Mathematical Finance; tutorial leader for ST401: Stochastic Methods in Finance
- Intercalated Year Coordinator, 2026–27

University of Oxford *September 2024 - August 2026*
Departmental Lecturer in Mathematical and Computational Finance

- Module leader for Introduction to Statistics, Introduction to PDEs, Quantitative Risk Management and Asset Pricing on the MSc in Mathematical and Computational Finance
- Supervision of third-year mathematics and master's-level student projects
- Organiser of the Mathematical and Computational Finance Seminar

St Peter's College, University of Oxford *October 2024 - October 2025*
Tutorial teaching in Mathematics

- Tutorial leader for Probability, Statistics, Numerical Analysis and Mathematical Modelling in Biology
- Interviewer for the 2024 undergraduate admissions round

Dublin City University *January 2023 - August 2024*
Postdoctoral Researcher, mentored by Paolo Guasoni

- Module leader for Fixed Income Securities and IT Mathematics
- Organiser of the Mathematical Finance Research Seminar Series

University of Warwick *April 2022 - December 2022*
Postdoctoral Research Associate, mentored by Martin Herdegen

Education

University of Warwick *October 2018 - March 2022*
PhD in Statistics

- Supervisors: Martin Herdegen and Vicky Henderson
- Tutorial leader for modules in mathematical finance, stochastic processes, probability, decision theory and mathematical techniques

University of Warwick *October 2014 - July 2018*
MMathStat Mathematics and Statistics, First Class (85%)

Publications

1. M. Herdegen, **N. Khan** and C. Munari. Risk, utility and sensitivity to large losses. *Mathematical Finance*, forthcoming.
2. M. Herdegen and **N. Khan** (2025). ρ-arbitrage and ρ-consistent pricing for star-shaped risk measures. *Mathematics of Operations Research*, 50(2):1555–1583.
3. M. Herdegen and **N. Khan** (2022). Mean-ρ portfolio selection and ρ-arbitrage for coherent risk measures. *Mathematical Finance*, 32(1):226–272.

Preprints

1. L. Baggiani, M. Herdegen and **N. Khan** (2026). The interplay between utility and risk in portfolio selection. SSRN 5475669.
2. M. Herdegen, **N. Khan** and C. Munari (2025). How to reduce risk by increasing risk. SSRN 5083558.
3. P. Guasoni and **N. Khan** (2024). Chain or channel? Channel optimization with heterogeneous payments. SSRN 5046421.

Research Talks

Barclays AI Talk Seminar, London	*August 2026*
The XIII Bachelier World Congress, Università di Bologna	*July 2026*
Mathematical Finance Seminar, University of Birmingham	*February 2026*
Oxford–Princeton Conference, University of Oxford	*October 2025*
12th General AMaMeF Conference, University of Verona	*June 2025*
Finance and Stochastics Seminars, Imperial College London	*February 2025*
Financial Mathematics Seminars, King's College London	*January 2025*
London Mathematical Finance Seminar Series, London School of Economics	*January 2025*
Stochastic Finance at Warwick Seminars, University of Warwick	*November 2024*
The First INFORMS Conference on Financial Engineering and FinTech, Hong Kong	*August 2024*
12th World Congress of the Bachelier Finance Society, Rio de Janeiro	*July 2024*
Math Finance and Probability Seminars, Ecole Nationale des Ponts et Chaussees	*June 2024*
15th European Summer School in Financial Mathematics, TU Delft	*September 2023*
11th General AMaMeF Conference, University of Bielefeld	*June 2023*
MathRisk Conference on Numerical Methods in Finance, University of Udine	*June 2023*
London/Oxford/Warwick Financial Mathematics Workshop, University of Oxford	*September 2022*
11th World Congress of the Bachelier Finance Society (virtual)	*June 2022*
The XXIII Workshop on Quantitative Finance, University of Rome	*March 2022*
London/Oxford/Warwick Financial Mathematics Workshop, King's College London (virtual)	*January 2022*
Weekly Seminars on Risk Management and Actuarial Science, University of Waterloo (virtual)	*October 2021*
Stochastic Finance at Warwick Seminars, University of Warwick	*October 2021*
14th European Summer School in Financial Mathematics, University of Edinburgh (virtual)	*September 2021*
10th General AMaMeF Conference, University of Padova (virtual)	*June 2021*
SIAM Conference on Financial Mathematics and Engineering, Philadelphia (virtual)	*June 2021*
13th European Summer School in Financial Mathematics, University of Vienna	*September 2020*
Brown Bag Seminar, Warwick Business School	*November 2019*
9th General AMaMeF Conference, Sorbonne University	*June 2019*

Conference Organisation

Organiser, Robust Models, Stochastic Control, and Financial Risk, University of Warwick	*September 2027*
Organiser, London/Oxford/Warwick Financial Mathematics Workshop, University of Oxford	*January 2025*

Grants and Scholarships

EPSRC Mathematical Sciences Research Associate Scheme, postdoctoral funding	*April 2022*
EPSRC Doctoral Training Partnership studentship	*October 2018*
Warwick Statistics Senior Scholarship, maximal award for exceptional academic performance	*July 2017*

Prizes

Harrison Award, for a highly commended PhD thesis	*July 2023*
Tukey Prize, for achieving 95% in the master's dissertation	*July 2018*