

# Louis Bachelier Prize

The Louis Bachelier Prize is a biennial prize jointly awarded by the London Mathematical Society (LMS), the Natixis Foundation for Research and Innovation and the Société de Mathématiques Appliquées et Industrielles (SMAI). The winners are prominent personalities, widely recognized in the academic and professional worlds of quantitative finance and/or risk management.

## Eligibility

The prize will be awarded to a mathematician who, on the 1st January of the year of its award, has *fewer* than 20 years (full time equivalent) of involvement in mathematics at postdoctoral level, allowing for breaks in continuity, or who in the opinion of the Bachelier Prize Committee is at an equivalent stage in their career.

The prize aims to recognise a European researcher (defined as a permanent resident in Europe). Nominees must be permanent residents in Europe. 'Europe' is taken as meaning Europe in the geographical sense.

The prize will be awarded to the winner for his/her exceptional contribution to mathematical modelling in finance, insurance, risk management and/or scientific computing applied to finance and insurance. The winner will have a list of outstanding publications in top quality academic journals in the areas of quantitative finance, insurance, risk management and/or computational methods in finance, and be recognized by their peers in academia and industry for their exceptional contribution to mathematical modelling in finance.

The prize winner will receive €20,000 including £5,000 to organise a scientific workshop in Europe on their area of research interests.

Any enquiries about the prize may be directed to [prizes@lms.ac.uk](mailto:prizes@lms.ac.uk).

The full prize regulations are [available](#).

## Previous Winners

2024 - [Peter Tankov](#) (ENSAE - Institut Polytechnique de Paris)

2022 - [Beatrice Acciaio](#) (ETH Zürich)

2020 - [Mathieu Rosenbaum](#) (École Polytechnique)

2018 - [Pauline Barrieu](#) (London School of Economics and Political Science)

2016 - [Damir Filipović](#) (École Polytechnique Fédérale de Lausanne and Swiss Finance Institute)

2014 - [Josef Teichmann](#) (ETH Zurich)

2012 - [Nizar Touzi](#) (NYU Tandon School of Engineering)

2010 - [Rama Cont](#) (CNRS)

2007 - [Huyen Pham](#) (Sorbonne University)

## Prize Committee

The Bachelier Prize Committee is composed of 14 members:

Dr Michel Crouhy (NATIXIS - Chair)  
Beatrice Acciaio (ETH Zurich)  
Carol Alexander (University of Sussex)  
Rama Cont (University of Oxford)  
Nicole El Karoui (Sorbonne University)  
Damir Filipovic (EPFL: Ecole Polytechnique Federale de Lausanne)  
Rajna Gibson (University of Geneva)  
Paul Glasserman (Columbia University)  
Charles Albert Lehalle (Ecole Polytechnique),  
Gilles Pages (Sorbonne University)  
Mathieu Rosenbaum (Ecole Polytechnique and Jum Trading)  
Nizar Touzi (NYU Tandon School of Engineering)  
Denis Talay (INRIA),  
Thaleia Zariphopoulou (University of Austin Texas).