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Masaaki Kijima is a Professor of Finance at Graduate School of Social Sciences, Tokyo Metropolitan University (TMU) since 2006. Before joining TMU, he was a Professor of Financial Engineering at Graduate School of Economics, Kyoto University.

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He is the author of two books, “Markov Processes for Stochastic Modeling” in 1997 and “Stochastic Processes with Applications to Finance” in 2002, both published by Chapman & Hall, London. He has published more than 100 research papers in international journals specializing in applied probability and mathematical finance. He is currently an Associate Editor of the SIAM Journal on Financial Mathematics.