ROBERT L. KOSOWSKI

Last modified: 15/03/2024

Imperial College Business School, Tanaka Building
South Kensington Campus, Imperial College London
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EDUCATION

London School of Economics

Ph.D. in Finance	1998-2003
Visiting Scholar (UCSD Economics Department, La Jolla, USA)	2000
M.Sc. in Economics	1997-1998

Cambridge University, Trinity College, UK

M.A. in Economics	2001
B.A. in Economics, First Class Honours	1994-1997
Diploma in French, Modern and Medieval Languages Department	1996

ACADEMIC EMPLOYMENT AND AFFILIATIONS

Imperial College Business School, Imperial College London, United Kingdom	
Head of Department of Finance	2021 –
Professor of Finance	2019-
Deputy Head of Department of Finance	2014 – 2015
Associate Professor	2012-19
Assistant Professor	2006-12
Centre for Economic Policy Research (CEPR), Research Fellow	2015-
Oxford Man Institute of Quantitative Finance, Oxford University, Associate Member	2012-2021
EDHEC Risk Institute, Affiliate Faculty	2012-2014
INSEAD, France	
Assistant Professor of Finance	2002-06
London School of Economics, Financial Markets Group, London, United Kingdom	1998-2002
Research Officer	2001- 02
Research Assistant	1998-2001
Cambridge University	
Economics Department, *Research Assistant*	Summer 1997

PEER-REVIEWED PUBLICATIONS

The Correlation Risk Premium: International Evidence, joint with G. Faria and Tianyu Wang, Journal of Banking and Finance, Volume 136, March 2022.

Effect of Regulatory Constraints on Fund Performance: New Evidence from UCITS Hedge Funds, joint with J. Joenväärä**,** 2021, Review of Finance, Volume 25, Issue 1, pp 189–233.

Hedge fund performance – Hedge Fund Performance: Are Stylized Facts Sensitive to Which Database One Uses?, joint with J. Joenväärä, M. Kauppila and P. Tolonen, Critical Finance Review, 2021, Volume 10, No. 2, pp 271-327.

The effect of investment constraints on hedge fund investor returns, joint with J. Joenväärä and P. Tolonen, 2019, Journal of Financial and Quantitative Analysis, Volume 54, Issue 4, pp 1539-1571.

Incentives and Endogenous Risk Taking: Implications for Hedge Fund Alphas, joint with A. Buraschi and W. Sritrakul, Journal of Finance, Volume 69, Issue 6, pp 2819–2870, December 2014

When There is No Place to Hide - Correlation Risk and the Cross-Section of Hedge Fund Returns', (joint with Andrea Buraschi and Fabio Trojani), 2014, Review of Financial Studies, Volume 27, Issue 2, pp 581-616
INQUIRE Europe Second Prize Best Paper Award

Hedge Fund Return Predictability Under the Magnifying Glass: Forecasting Individual Fund Returns Using Multiple Predictors? (joint with Doron Avramov and Laurent Barras), 2013, Journal of Financial and Quantitative Analysis, Volume 48, Issue 4, pp 1057-1083.

Do Mutual Funds Perform When it Matters Most – US Mutual Fund Performance In Recessions and Booms, 2011, Quarterly Journal of Finance, Volume 1, Issue 3.

Hedge funds, managerial skill, and macroeconomic variables, (joint with Avramov, D., N. Naik and M. Teo), 2011, Journal of Financial Economics, 99, pp 672-692. (previously circulated under the title **Investing in Hedge Funds When Returns Are Predictable;** EFA 2007 Best Paper Award and 2008 INQUIRE UK best paper award)

Do Hedge Funds Deliver Alpha ? A Bayesian and Bootstrap Analysis, (joint with N. Naik and M. Teo), 2007, Journal of Financial Economics, 84, pp 229-264.

Can Mutual Fund 'Stars' Really Pick Stocks – New Evidence From A Bootstrap Analysis, (joint with A. Timmermann, R. Wermers and H. White), Journal of Finance, 2006 , 61, pp 2551 – 2595 (Lead Article and Finalist for 2007 **Smith-Breeden** award).

WORKING PAPERS

The Double-Edged Sword of The 2020 European Short-Selling Bans, 2023 joint with Pasquale Della Corte, Dimitris Papadimitriou, Nikolaos P. Rapanos.

The Correlation Risk Premium Term Structure, joint with G. Faria, Winner of INQUIRE Europe/UK prize 2016

Transaction costs and capacity of systematic corporate bond strategies, joint with Alexey Ivashchenko
Best Short, joint with Pasquale Della Corte and Nick Rapanos, presented at EFA 2019. Under Review

Momentum and Trend-Following Strategies Futures Markets, joint with N. Baltas
INQUIRE Europe 2012/13 First Prize, **INQUIRE Europe Research Grant** in November 2011, **BNP Paribas Hedge Fund Centre at SMU Grant** in January 2013; EMFA 2012

BOOKS

"**Principles of Financial Engineering**", joint with Salih Neftci, 3rd Edition, Elsevier, December 2014. Available for order on Amazon.

BOOK CHAPTERS

"Forecasting beta using machine learning and equity sentiment variables", joint with A. Jourovski, Dubikovskyy, V., Adell, P, and R. Ramakrishnan, book chapter in book *Machine Learning for Asset Management – New Developments and Financial Applications* published by Wiley in July 2020 and edited by Emmanuel Jurczenko.

"Demystifying Time-Series Momentum Strategies: The Role of Trading Signals and Volatility Estimators", joint with N. Baltas, accepted for publication in book entitled *Momentum*, published by Wiley and edited by Andrew Grant and Steven Satchell.

*"**Strategic Asset Allocation for Sovereign Wealth Funds**"* (with F. Breedon) in *Handbook of Quantitative Asset Management*, edited by B. Scherer and K. Winston, Oxford University Press, Ltd., 2012.

"**Managing Capital Market Risk for Retirement** " (joint with E. Biffis) in *Recreating Sustainable Retirement: Extreme Risk and Pension Security*, edited by Olivia S. Mitchell and Raimond Maurer, Oxford University Press, Ltd., 2014

REFEREED ARTICLES IN BOOKS

"**Drawdown Minimization**" in *Encyclopedia of Quantitative Finance*, edited by R.Cont, John Wiley and Sons, Ltd., 2010 (With S. Browne)

NON-REFEREED PUBLICATIONS

"Nowcasters versus Newscasters", 2021, joint with Salman Baig and Jerome Teiletche
"ESG Integration within Minimum Variance Portfolios", joint with Sara Razmpa.
'UCITS hedge funds underperform hedge funds', *Hedge Funds Review*, April 2013, joint with J. Joenväärä.
'An Analysis of the Convergence between Mainstream and Alternative Asset Management', *EDHEC-Risk Institute Publication*, February 2013, joint with J. Joenväärä.
'The Value of the Hedge Fund Industry to Investors, Markets and the broader Economy', KPMG/AIMA report, April 2012, joint with J. Joenväärä.
'How Investors Can Improve Their Hedge Fund Alpha Forecasting Ability', Eurekahedge Monthly, July 2006
'Lessons for Hedge Funds from the May 'Meltdown', *Hedge Fund Manager Week, Adviser,* 10-19 July 2006.
'Guide to Investment Theory', *Financial Times Financial Adviser,* March 2001

CASE STUDIES

'Rothschild Bank AG', 2005, joint with B. Dumas, private banking case study (ECCH Reference no. 105-031-1) and teaching note (ECCH Reference no. 105-031-8); private banking case used in INSEAD MBA and executive education investments courses

AWARDS, PRIZES AND HONOURS

Best Paper Award of **The Finance Symposium**, Greece	2022
Unigestion staff-survey awards 'Best Innovator' and 'Transversal Project of the Year'	2017
INQUIRE prize for presentation at joint INQUIRE Europe/UK seminar in 2016	2017
Dean's Faculty Excellence Award for top performing faculty, Imperial College London	2014
Financial Times Business School Charity Challenge, leader of winning Imperial team	2014
Teaching Prize for excellent teaching evaluations, Imperial College London	2014
INQUIRE Europe, First prize for presentation at seminar in 2012/2013	2013
INQUIRE Europe best paper award, second prize for presentation at seminar in 2009	2010
INQUIRE UK best paper award, prize for excellence for presentation at 2008 seminars	2009
Teaching Prize for excellent teaching evaluations , Imperial College London	2009
European Finance Association Common Fund Best Paper Award	2007
Tripos Prize, Trinity College, Cambridge	1997
Sargent Projects Prize, Trinity College, Cambridge	1996
Zdanowich Prize for Polish Studies, Cambridge University	1996

GRANTS AND SCHOLARSHIPS

INQUIRE Europe Research Grant	2021
Canadian Derivatives Institute (CDI, formerly IFSID), Montreal, Canada, Research Grant	2014
EPSRC- funded **CDT in Financial Computing & Analytics** – Co-PI	2014-2019

IdR QUANTVALLEY/FdR "Quantitative Management Initiative (QMI)" Research Grant	2013
INQUIRE Europe Research Grant	2013
Netspar Research Grant	2013
BNP Paribas Hedge Fund Centre at SMU Grant	2013
INQUIRE Europe Research Grant	2011
British Academy Mid-Career Fellowship	2011-2012
INQUIRE UK Research Grant	2008
BNP Paribas Hedge Fund Centre at SMU Grant	2008
INQUIRE UK Research Grant	2007
BNP Paribas Hedge Fund Centre at SMU Grant	2007
INSEAD research grant for Hedge Fund Project	2004
INSEAD grant for Rothschild Bank AG case	2004
LSE Grant for Research Visit to University of California, San Diego	2000
LSE Research Scholarship	1998-2001
Trinity College, Cambridge, Summer Research Studentship	1997
Trinity College, Cambridge, Senior Scholarship	1997
Cambridge University European Trust Scholarship	1994

MEMBERSHIP OF EDITORIAL BOARDS AND PROFESSIONAL ORGANIZATIONS

Journal of Systematic Investing	
Member of Editorial Board	2019-2023
Data Science Institute (DSI), Imperial College London	
Member of Research Board	2014-2018
Academic Fellow	2018-present
ETF Research Academy, Universite Paris-Dauphine	
Member of Scientific Committee	2014-2015
Journal of Alternative Investments	
Member of Editorial Board	2014-2021
Alternative Investment Management Association (AIMA), London, UK,	
Member of Research Committee	2011-2018
Professional Risk Managers' International Association (PRMIA)	
Member of Research Committee	2011-2012
European Finance Association, Member	2007-present
American Finance Association, Member	2011-present

AD HOC REVIEWER FOR ACADEMIC JOURNALS

American Economic Review, Journal of Finance, Review of Financial Studies, Review of Finance, Management Science, Journal of Business and Economic Statistics, Financial Analyst Journal, Journal of International Money and Finance, Economica Journal, Journal of Financial Research, Journal of Empirical Finance, Journal of Futures Markets.

SERVICE ACTIVITIES AT IMPERIAL COLLEGE LONDON

Head of Department of Finance (2021 –)
Member of the Sustainability Task Force (2020 – 2023)
Advisory Board Member, Singapore Green Finance Centre (SGFC) (2021 –)
Member of the Leonardo Centre Business Roundtable (2021 - 2023)
Data Science Institute – Best thesis committee (2015),
Deputy Head of Head of Department of Finance (2014 – 2015),
Data Science Institute – research committee (2014 - 2018),
Director of Risk Management Laboratory (2009 – 14),
Director of the Brevan Howard-sponsored Centre for Hedge Fund Research (2006 – 14)
Co-Director of PhD programme, Finance Group, Imperial College London (2012- 2015)

Member of Library Committee, Finance Group, Imperial College London (2011- 13)
Member of Recruiting Committee, Finance Group, Imperial College London (2008, 2012)

PhD Supervision, Committees and External Examiner

PhD students supervised (Student Name, Time-Period/graduation):

- Xianghe KONG (2007-2010)
- Fotios AMAXOPOULOS (2006-2011)
- Nick Baltas (2009-2011)
- Farouk JIVRAJ (2009-2013)
- Worrawat SRITRAKUL (2009-2013)
- Julia Arnold (2010-2013)
- Jan Ahmerkamp (2008-2013)
- David Animante (2013-2014)
- Murat Mengturk (2013-2014)
- Ras Molnar (2012-2019)
- Tianyu Wang (2012-2017)
- Mobeen Iqbal (2014-2017)
- Chao Zhang (2013-2015, 2016-2019)
- Engin Iyidogan (2014-2019)
- Adam Denny (2015-2020)
- Nick Rapanos (2017-2021)

Post-doc supervisor:

- Laurent Barras (2007-2008)

Internal Examiner:

1. Ian Roberts (2014)
2. Giorgio Castagneto-Gissey (2014)
3. James Grant (2015)
4. Robert Czech (2019)
5. Can Gao (2021)

External PhD Examiner:

- Oliver WILLIAMS (Cambridge University, UK), July 2008
- Juha Joenväärä (University of Oulu, Finland), September 2010
- Gabriela Bertol Domingues (LSE, UK, 2012)
- Martin Streathfield (Oxford University, UK), October 2012
- Ming-Tsung Lin (Manchester Business School, UK), May 2015
- Krassimir Vanguelov (University College London, UK), 2016
- Christos Koutsoyannis (Birkbeck College, University of London, UK), 2018
- Fabio Dias (UCL, UK), December 2020
- Amine Raboun (Paris University, France), March 2021
- Haoxu Wang (UNSW Business School, Australia), 2023

External PhD Committee Member: Paul Merlin (Universite Paris 1, France), June 2009
External MSc Examiner: London School of Economics 2011, 2012, 2013, 2014

Invited Presentations (Conferences, Workshops)

Toulouse Business School	June 2024
Durham University	June 2024

Lancaster University	April 2024
15th Luso-Brazilian Finance Meeting	July 2022
1st Bristol University Financial Markets Conference	November 2021
European Finance Association meeting, Lisbon, Portugal	August 2019
Factor investing conference, Imperial College Business School, London, UK	February 2019
Institut Europlace de Finance/Louis Bachelier, Paris, France	April 2017
China International Conference in Finance, Xiamen, China	July 2016
European Finance Association meeting, Oslo, Norway	August 2016
China International Conference in Finance, Xiamen, China	July 2016
Sixth Risk Management Conference, Month Tremblant, Canada	March 2016
European Finance Association meeting, Vienna, Austria	August 2015
CREST/Paris Dauphine Conference on Hedge Funds, Paris, France	January 2015
European Financial Management Association meeting, Rome, Italy	June 2014
Financial Intermediation Research Society Conference, Quebec City, Canada	June 2014
CREST/Paris Dauphine Conference on Hedge Funds, Paris, France	January 2014
CFE Conference, NYSE/QMI conference, London, UK	December 2013
NBIM Financial Research Conference, Oslo, Norway	August 2013
European Meeting of the Econometric Society, Gothenburg, Sweden	August 2013
Annual conference on institutional investors, Georgia State University, USA	April 2013
CREST/Paris Dauphine Conference on Hedge Funds, Paris, France	January 2013
9th International Paris Finance Meeting, Paris, France	December 2012
InvestHedge 2012 (Panelist), London, UK	October 2012
INQUIRE Europe Meeting, Istanbul, Turkey	October 2012
European Finance Association meeting, Copenhagen, Denmark	August 2012
European Financial Management Association meeting, Barcelona, Spain	June 2012
Journal of Banking and Finance Conference, London, UK	June 2012
CREST/SGAM Conference on Hedge Funds, Paris, France	January 2012
American Finance Association meeting, Chicago, USA	January 2012
European Finance Association meeting, Stockholm, Sweden	August 2011
22nd CEPR European Summer Symp. in Fin. Markets, Gerzensee, Switzerland	July 2011
Hedge Fund Conference - Oxford-Man Institute, Oxford, UK	November 2010
CREST/SGAM Conference on Econometrics of Hedge Funds, Paris, France	January 2010
American Finance Association meeting, Atlanta, USA	January 2010
European Finance Association meeting, Bergen, Norway	August 2009
20th CEPR European Summer Symp. in Fin. Markets, Gerzensee, Switzerland	July 2009
Norwegian Oil Fund's Investment Strategy Summit, Oslo, Norway	June 2009
CREST/SGAM Conference on Econometrics of Hedge Funds, Paris, France	January 2009
Hedge Fund Conference, Imperial College London, UK	December 2008
European Quant Forum, State Street Global Advisors, London, UK	November 2008
GAIM Conference, Geneva, Switzerland	November 2008
INQUIRE UK seminar, Oxford, UK	September 2008
Sixth Citi Global Quantitative Research (GQR) conference, Athens, Greece	June 2008
Financial Econometrics Conference, Imperial College, London, UK	May 2008
American Finance Association meeting, New Orleans, USA	Jan. 2008
INQUIRE, Joint Seminar, Brighton, UK	March 2007
European Finance Association Meeting, Ljubljana, Slovenia	August 2007
China International Conference in Finance, Chengdu, China	July 2007
Hedge Fund Conference, Imperial College London, UK	December 2006
Asset Management Forum, Centre for Competence in Finance Zurich, Switzerland	October 2006
Risk Management Workshop, Tanaka Business School, Imperial College, UK	December 2005
Adam Smith Asset Pricing Workshop, London Business School, UK	November 2005
Hedge Fund Conference, Gutman Center For Portfolio Management, Vienna, Austria	November 2004
Financial Markets Group Conference, London School of Economics, UK	November 2004
Strategic Asset Allocation Conference, SIRIF Glasgow, UK	May 2002

INQUIRE Europe/UK conference, Berlin, Germany	April 2002
American Finance Association Meeting, Atlanta, Georgia, USA	Jan. 2002
Western Finance Association Meeting, Tucson, Arizona, USA	June 2001
LSE Financial Markets Group, Workshop, UK	November 2001
European Investment Review Conference, Paris	September 2001
European Financial Management Association Conference, Lugano, Switzerland	June 2001

KEYNOTE SPEECHES

Keynote speaker at Europe EQD, Barcelona	February 2024
Keynote speaker at Global ARC London Conference	May 2014

CONFERENCE ORGANIZATION

European Finance Association meeting, Warsaw, Poland, Chair of "Alternative Risk Premia" Unigestion Special Sponsored Session.	2018
European Finance Association meeting, Mannheim, Germany 2017, Member of the Programme Committee	2017
European Finance Association meeting, Oslo, Norway Member of the Programme Committee	2016
American Finance Association meeting, San Francisco, USA Session Chair, Asset Pricing -Hedge funds	2016
Western Finance Association meeting, Tahoe, USA Session Chair, "Hedge funds/ Performance Evaluation" Session	2013
Annual Conference on Advances in the Analysis of Hedge Fund Strategies, Organizer Imperial College London, UK,	2006-2022
Workshop on hedge fund disclosure, leverage and regulation, Organizer Imperial College London	2008
Workshop on Insurance-Linked Securities, Organizer Imperial College London,	2008
European Finance Association meeting, Maastricht, Netherlands, Session Chair, "Portfolio Performance and Risk Attribution" Session	2004

DISCUSSIONS AT CONFERENCES/WORKSHOPS

European Finance Association Meeting, Copenhagen, Amsterdam	August 2023
INQUIRE UK	January 2019
FMA Consortium event, London, UK	December 2014
European Finance Association Meeting, Copenhagen, Denmark	August 2012
European Finance Association Meeting, Stockholm, Sweden	August 2011
Western Finance Association Conference, Santa Fe, New Mexico, USA	June 2011
Hedge Fund Conference - Oxford-Man Institute, Oxford, UK	November 2009
European Finance Association Meeting	August 2008
Financial Econometrics Conference, Imperial College London	May 2007
Western Finance Association Conference, Big Sky, Montana, USA	June 2007
Hedge Fund Conference, Imperial College London	December 2006
European Finance Association Conference, Zurich, Switzerland	August 2006
Western Finance Association Meeting, Keystone, Colorado, USA	June 2006
Adam Smith Asset Pricing Workshop, LBS	November 2005
European Finance Association Conference, Maastricht, Netherlands,	August 2004
European Finance Association Conference, Glasgow, UK	August 2003
LSE FMG Empirical Finance Conference	May 2001
European Investment Review Conference, Paris	June 2001

SELECTED ACADEMIC SEMINARS

Toulouse Business School	June 2024
Durham University	June 2024
University of St. Andrews	February 2022
EPFL, Lausanne, Switzerland	January 2018
Berlin University, Germany	February 2015
University of Vienna, Austria	January 2015
Manchester Business School, UK	May 2014
EDHEC, Nice, France	March 2014
Stockholm School of Economics, Sweden	June 2013
Tsinghua University and Guanghua GSB (Peking University)	May 2013
Singapore Management University, Singapore	May 2013
University of Massachussets Amherst	April 2013
Fuqua School of Business, Duke University, USA	April 2013
Cologne University, Germany	January 2013
Waseda University, Tokyo, Japan;	September 2012
Australian Business School; University of New South Wales, Sydney	September 2012
University of Technology, Sydney; Finance Group, University of Sydney, Australia	
Goethe University, Frankfurt, Germany	June 2012
Hebrew University of Jerusalem, Israel	May 2012
Oxford-Man Institute, Oxford University	May 2012
QMUL, London, UK	May 2012
Norwegian Business School/BI, Oslo, Norway	March 2012
EDHEC, Nice, France	October 2009
Kelley School of Business (Bloomington, Indiana), USA	November 2008
Business School, Michigan State University, USA	November 2008
Said Business School, Oxford University, UK	February 2006
Hong Kong University of Science and Technology	January 2006
Imperial College London, UK	December 2005
Tilburg University, Netherlands	2005
INSEAD, France	February 2002
Stern Business School/NYU, Marshall School, University of Southern California,	
UC Davis, Rice University, Tippie Business School Iowa, Penn State Univ. , USA	January 2002
UCSD, Economics seminar	October 2000

SELECTED MEDIA MENTIONS AND APPEARANCES

Financial Times, March 27th, 2014 , '*Are star fund managers a dying breed?*'
New York Times, *Strauss-Kahn Seeks to Start $2 Billion Hedge Fund,* 21 Mar 2014
Hedge Magazine, *Taking An Alternative View,* Issue 26, 2013, by Jessica Furseth
Reuters, *Analysis: Hedge funds enjoy post-crisis popularity with 'safe' image*, 17 Sept 2013
Financial Times, *Fund Management*, April 5th, 2013 , '*Hedge funds performance versus liquidity*'
Financial Times, April 24th, 2012 , '*Hedge fund industry fights criticism*'
CNBC India, Comment on Subprime Crisis, October 2008
Barron's Online, April 4, 2007, 'Yes, Virginia, There is Hope', by Mark Hulbert
The Wall Street Journal, 'As Luck Would Have It: Chance in Other Fields' By Jacob Hale Russell, June 24, 2006; Page P8
Financial Times, *Fund Management*, Monday, May 22nd, 2006 , '*Better than chance but not by that much*'
Financial Times, *Fund Management*, 14 February 2005, '*Most mutual funds rely on luck not skill*'
Wirtschaftsblatt, 7 December 2004, '*Hedge Fonds: Fette Gewinne Sind Keine Frage Von Glueck*'.

SELECTED TEACHING

Executive Education:

Imperial College Business School, Imperial College London, UK

- Programme Director and Instructor, Imperial Risk Management Programme, 2014-2022
- Programme Director and Instructor, Imperial/BH Training Programme, October-December 2014
- Instructor, ENI Programme, Commodities and Derivatives Markets, July 2013;
- Programme Director and Instructor, Hedge Fund Primer, May 2010, (Evaluation of 4.8 (out of 5))

EDHEC

Advanced Hedge Fund Investing, January 2013

HEC Lausanne, Switzerland

Executive Education: Visiting Professor, *Fame Programme* (Derivatives, Structured Products); 2009, 2010

IIF (International Institute of Finance)

Executive Education: *Professional Development Programme,* Topics: Derivatives, Private Banking, Risk Management; Locations: Dubai (2008), Switzerland (2007, 2008, 2009), USA (2008)

INSEAD, France

AIMR/INSEAD Global Investors Workshop , 2004, 2005, 2006

Inter Alpha Programme - Asset Management/Hedge Fund Module (May 2005, May 2006)

MOOC

- EdX: PreMBA Essentials for Professionals, Finance Essentials

MSc/MBA/PhD:

Imperial College Business School, Imperial College London, UK

MSc Teaching

Investments and Portfolio Management	2014 -
Principles of Finance, MSc Climate Change, Management and Finance (CCMF)	2023-

INSEAD, France

MBA Elective “Applied Corporate Finance”, 2004, 2005, 2006, MBA Core Course “Financial Markets and Valuation”, 2003, 2004, 2005, MBA Core Course “Finance I”, 2002, 2003

Teaching evaluation (on average) of 4.6 (out of 5) in 2005/2006

PhD Programme: Financial Econometrics (February-March 2006)

London School of Economics, UK

Teaching Assistant, Accounting and Finance Department (“Portfolio Management”, graduate course 2001-2002), “Corporate Finance and Financial Markets”, final year undergraduate finance course, 2001-2002, “Securities and Investment Analysis”, graduate course, Portfolio Management Module, 2000-2001, “Principles of Finance”, second year undergraduate course, 1998-2000)

OTHER AFFILIATIONS/EMPLOYMENT/POSITIONS

Unigestion, Head of Quantitative Research, Executive Director, Part-time	2019 – 2021
Unigestion, Head of Quantitative Research, Director, Part-time	2017 – 2019
Barclays Bank, Index Panel Member, Quantitative Investment Strategies,	2016-2017
International Monetary Fund, Expert Technical Consultant, IMF Mission to Russia	2016
Consultant to asset managers, banks, family offices, hedge funds, governmental organizations	2000-2017
House of Lords, London, UK, Specialist Advisor	2009-2010
Government Pension Fund/SWF, Oslo, Norway, Consultant	2009
International Monetary Fund, Washington, DC, USA, Visiting Professor	10-11/2008
International Monetary Fund, Expert Technical Consultant, IMF Mission to Malaysia	2008
International Institute of Finance, DC, USA, **C**onsultant	2007-2009
Boston Consulting Group, Germany, Visiting Associate (full-time offer extended)	6-10/1998
Deutsche Bank, New York, USA, Credit Risk Management Department, Intern	6-9/1996
Goldman Sachs, London, UK, Equities Division, Intern	Summer 1995

REFEREE

American Economic Review, Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Management Science, Review of Finance, Journal of Financial Markets, Journal of Portfolio Management, Journal of Econometrics, Journal of Banking and Finance, Journal of Financial Econometrics, Journal of Financial Intermediation, Economica, Critical Finance Review, Journal of Empirical Finance, Financial Analyst Journal, Journal of Systematic Investing, Banks and Markets, Applied Economics, European Financial Management, European Journal of Finance, IEEE, AXA, NBIM

CERTIFICATES AND QUALIFICATIONS

Certificate, HPL (High Performing Leadership), IMD, Lausanne, Switzerland March 2023

LANGUAGES

Fluent (English, French, Polish, German), Conversational (Spanish)

REFERENCES

Available upon request