Alex Remorov

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EDUCATION

Massachusetts Institute of Technology ***2012-2016***
PhD, Operations Research and Finance
Advisor: Prof. Andrew Lo
Thesis Title: *Dynamic Trading and Behavioral Finance*

University of Toronto
BSc, Mathematics and Statistics, Minor in Economics ***2008-2011***

WORK EXPERIENCE

BlackRock Systematic Active Equities ***2016-Present***
Director - Quantitative Portfolio Manager and Researcher
- On PM side, managing a large long-only portfolio with a focus on machine learning and macro alphas. Continuously thinking about model management, risk budgeting, and implementation aspects/process.
- On Research side, building a large range of systematic alpha strategies that are traded across the whole platform – both for hedge funds and long-only products. Have created many different and additive strategies and insights with strong live track record. Covering all areas:
  - short to medium to long horizon strategies
  - statistical arbitrage, macro, alternative data, ESG, and fundamentals-related alphas
  - machine learning across many datasets
- On Leadership side, have helped coordinate research across team and mentor/help onboard more junior team members. Heavily involved in recruiting efforts for the team, especially for internship/analyst roles.

MIT Sloan School of Management ***2012-2016***
Research Assistant
- Worked under supervision of prof. Andrew Lo on research projects pertaining to stop-loss strategies, hedge fund leverage, dynamic trading, behavioral biases, and investor decision-making. See list of publications on next page.

Goldman Sachs ***Summer 2015***
Summer Associate, Systematic Trading Strategies Group (STS) ***Summer 2014***
- Did two internships with the team, one in New York and one in London.
- Developed systematic investment strategies across different asset classes.
- Enhanced existing analytics infrastructure, focusing on equity factor and portfolio analytics.

Manulife Asset Management ***2011-2012***
Analyst, Portfolio Solutions Group (PSG)
- Analyzed and enhanced current Strategic Asset Allocation process, focusing on portfolio construction methodology, volatility and correlation forecasting models, and risk attribution analysis.
- Backtested a wide range of covariance forecasting models and portfolio optimization approaches to determine which strategies would have performed best during specific periods in the past, and why.
- Performed risk factor analysis for use in Portfolio Manager selection and construction of Fund of Funds portfolios at PSG.

HONORS AND AWARDS

- **Harry M. Markowitz Special Distinction Award**, by Journal of Investment Management ***2021***
- **Putnam Mathematics Competition**
  - **Ranked 27th out of 4300** undergraduate students in USA and Canada ***2010***
- **International Mathematical Olympiad**
  - **Silver Medal**, 2007, Hanoi, Vietnam; **Bronze Medal**, 2008, Madrid, Spain ***2007-2008***

SKILLS AND INTERESTS

- Experienced with Python, Spark/HDFS, AWS, Java, C++, VBA, SQL, R, Matlab, ML methods
- Interests: Sports, Blitz Chess, Math Competition Problems, Gardening
- Reading and thinking about human behavior and what makes businesses successful

PUBLICATIONS

"Estimation and Prediction for Algorithmic Models of Investor Behavior", with Andrew W. Lo, Journal of Systematic Investing, 2022.

"Alpha Innovation via Alternative Data", with Raffaele Savi, Jeff Shen, Gerald Garvey, Linus Franngard, BlackRock whitepaper, 2021.

"Measuring Risk Preferences and Asset-Allocation Decisions: A Global Survey Analysis", with Andrew W. Lo, Zied Ben Chaouch, Journal of Investment Management, 2020.

- *Winner of Harry Markowitz Special Distinction Award*

"Stop-Loss Strategies with Serial Correlation, Regime Switching, and Transactions Costs", with Andrew W. Lo, *Journal of Financial Markets*, *2017.*

"Statistical Inference and Computational Efficiency for Spatial Infectious-Disease Models with Plantation Data", with Patrick E. Brown, Florencia Chimard, Jeffrey R. Rosenthal, Xin Wang, *Journal of the Royal Statistical Society (Series C)*, *2014*.

STUDENT ENGAGEMENT

Toronto Student Investment Club (TSIC) ***2020-2022***

Board Member, Advisor

- Serving on the board of the Toronto Student Investment Club, provided advice on club plans and activities throughout the year. Gave guest talks and provided mentorship to some students.

Canada Math Olympiads and Competitions ***2009-2011***

- Deputy Leader Observer to Canada International Math Olympiad Team in 2011.
- Organized weekly talks at the University of Toronto on math competition topics for high school students.