Alexander Remorov

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EDUCATION

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

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

HONORS AND AWARDS

- NSERC Scholarship for Graduate Studies, $63,000 for three years ***2013***
- **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***

WORK EXPERIENCE

BlackRock ***Feb 2016 – Present***
Research Associate, Scientific Active Equities
- Alpha research.

MIT Sloan School of Management ***Sep 2012 – May 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.

Goldman Sachs ***Jun 2015 – Aug 2015***
Summer Associate, Systematic Trading Strategies Group (STS) ***Jun 2014 – Aug 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 ***Dec 2011 – Aug 2012***
Analyst, Portfolio Solutions Group (PSG); PSG managed $90B USD as of Jun 30, 2012
- 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 detailed risk factor analysis for use in Portfolio Manager selection and construction of Fund of Funds portfolios at PSG.

PUBLICATIONS

"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.*

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

SKILLS AND INTERESTS

- Experienced with programming in Java, C++, Excel VBA, SQL, R, Matlab
- Interests: Sports, Blitz Chess, Reading, Math Competition Problems