

ALEXANDER OBER

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EDUCATION

Rice University, Houston, Texas

Summer 2020-Present

- Finance PhD Candidate
- Committee:
 - Chair: Kerry Back
 - Committee Members: Kevin Crotty, Robert Dittmar, Kris Jacobs (University of Houston), Zachary Bethune

University of Oxford, Hertford College, Oxford, England

Fall 2016-Summer 2020

- Master of Mathematics (MMath)
- Second, Third and Fourth Year Result: First Class Honours; First Year Result: Distinction
- “Dissertations on a Mathematical Topic” pursued in Fourth Year
 - Title: “Two Views of Brownian Motion and Applications to Stochastic Differential Equations”
 - Supervisor: Prof. Nick Trefethen

RESEARCH

Working Papers/Works in Progress

- *Unhedgeable Risks and their Relation to Pricing Kernels Implicit in Options*
- *Is 24/7 Trading Better* - with Patrick Blonien
- *A Monte Carlo Analysis of Factor Models* - with Kerry Back
- *Option Implied Equity Premium Bounds and the Risk-Return Tradeoff* - with Kerry Back, Patrick Blonien and Kevin Crotty
- *Dynamic Portfolio Construction in a Log-Linear Space* - with James Sefton
- *Cyclical Labor Market Search Effort and Portfolio Risk*

AWARDS AND RECOGNITIONS

Rice University

Institute of Mathematics and its Applications

University of Oxford

Hertford College, University of Oxford

Hertford College, University of Oxford

Doctoral Fellowship (2020-2026)

Associate Member (2020-2021)

Part C IMA Prize (2020)

Hertford Mathematics Prize (2020)

Scholarship for Exceptional Performance in:

- Mathematics (2020)
- The Final Honour School of Mathematics (2019)
- Part A Mathematics (2018)
- Prelims Mathematics (2017)

TEACHING EXPERIENCE

Rice University

- Instructor:
 - Financial Management: Summer 2023 (Undergraduate)

- Teaching Assistant:
 - Applied Risk Management: Fall 2020, Fall 2022 (Full-Time, Evening, Weekend, and Executive MBA)
 - Real Estate Finance: Fall 2020, Spring 2021, Fall 2022 (Full-Time, Evening, Weekend, and Executive MBA)
 - Real Estate Development: Fall 2020, Fall 2022 (Full-Time, Evening, Weekend, and Executive MBA)
 - Real Estate Finance - Securities: Fall 2020, Fall 2022 (Full-Time, Evening, Weekend, and Executive MBA)
 - Business Strategy in Energy: Fall 2022 (Full-Time, Evening, Weekend, and Executive MBA)
 - Finance: Spring 2023 (Executive MBA)
 - Applied Finance: Spring 2024 (Full-Time MBA)

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Rice University	Doctoral Fellowship (2020-2026)
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University of Oxford	Part C IMA Prize (2020)
Hertford College, University of Oxford	Hertford Mathematics Prize (2020)
Hertford College, University of Oxford	Scholarship for Exceptional Performance in: <ul style="list-style-type: none"> · Mathematics (2020) · The Final Honour School of Mathematics (2019) · Part A Mathematics (2018) · Prelims Mathematics (2017)

SKILLS

Programming Languages	Significant experience with MATLAB, Python Some experience with Java, R, Wolfram Mathematica
Languages	Native English speaker, competent in French
Instruments	Played piano for ~ 16 years
Sports	Hertford College Boat Club (Fall 2019-Spring 2020) Oxford University Table Tennis Club (Fall 2016-Fall 2018)