ALEX ARONOVICH

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EDUCATION

Princeton University, Bendheim Center for Finance, Princeton, NJ *Sep 2021 – May 2023 (expected)*
- Master in Finance
- Anticipated Coursework: Asset Pricing I and II, Statistical Analysis of Financial Data, Financial Econometrics, Quantitative Data Analysis in Finance, Fixed Income Models and Applications, Corporate Finance

The Wharton School, University of Pennsylvania, Philadelphia, PA *Sep 2012 – May 2016*
- Bachelor of Science in Economics, *Cumulative GPA*: 3.90/4.00
- *Honors*: Summa Cum Laude, Beta Gamma Sigma (top 10% of class); *Study Abroad*: FGV, São Paulo, Brazil

Other Coursework in Mathematics and Statistics, *Cumulative GPA:* 4.00/4.00
- **George Washington University**, Washington, DC *Aug 2019 – May 2020*
- **University of Minnesota**, Minneapolis, MN *Jan 2019 – May 2019*

PROFESSIONAL EXPERIENCE

Federal Reserve Board, Monetary & Financial Market Analysis section, Washington, DC *Jul 2019 – Jul 2021*
Senior Research Assistant
- Supported analysis of U.S. fixed income and derivatives markets, including yield curve modeling and estimation
- Produced original research using quantitative methods on large financial data sets; senior policymakers used results as an input to monetary policy decisions. Example projects included:
  o Developed nonlinear regression model of the natural rate of interest (r-star) and inflation expectations that enhances computational efficiency and metric frequency by >1000x compared to existing models
  o Devised improved metrics to monitor Treasury market liquidity in the presence of high-frequency trading
  o Built an algorithm to automatically detect Treasury market stress events using high-frequency order book data
  o Created a novel data set of per-minute Treasury yields by benchmarking sources and constructing a data pipeline
- Led analysis and visualization of Treasury markets and monetary policy expectations for FOMC materials/briefings
- Improved data ETL, model estimation, and visualization scripts in Python, R, SQL, MATLAB, and Linux/Bash
- Selected to serve as fact-checker/editor of red-black draft of December 2020 FOMC statement

Fulbright Program, U.S. Department of State, Caxias do Sul, Brazil *Feb 2018 – Nov 2018*
Fellow
- Served as a U.S. cultural ambassador in Brazil, leading presentations/workshops for 6 college-level English classes

Censeo Consulting Group, Washington, DC *Aug 2016 – Feb 2018*
Business Analyst
- Performed data analysis and led presentations for 5+ client advisory projects including 200+ stakeholders
- Assisted a data governance initiative at the SEC to develop a Commission-wide financial data set catalog
- Presented $20M+ of cost savings recommendations for two federal agencies based on spending data analysis

Wharton Small Business Development Center, Philadelphia, PA *Sep 2013 – May 2016*
Practice Leader, Undergraduate Consultant
- Led advisory projects with 9 firms by supervising analysis and client presentations for 6 MBA/undergraduate teams
- Analyzed country remittance data to recommend 20 target emerging markets for a $2M+ money transfer firm
- Built a predictive financial model in Excel evaluating optimal investments for a $13M+ toy company

RESEARCH PUBLICATIONS

"High-Frequency Estimates of the Natural Real Rate and Inflation Expectations", 2021, *Finance and Economics Discussion Series*, with A. Meldrum.

"The Treasury Market Flash Event of February 25, 2021", 2021, *FEDS Notes*, with D. Dobrev and A. Meldrum.

"New Financial Market Measures of the Neutral Real Rate and Inflation Expectations", 2020, *FEDS Notes*, with A. Meldrum.

"Just-in-Time Intermediation in Fast-Paced Electronic Markets: The Case of Treasury Market Liquidity During Episodes of Market Stress", with D. Dobrev and A. Meldrum (forthcoming).

"TIPS Inflation Compensation and Treasury Supply", with K. Joergensen (work in progress).

TECHNICAL SKILLS AND INTERESTS

Technical Skills: Python, R, SQL, Linux/Bash, Git, MATLAB, Bloomberg Terminal
Languages: Portuguese (fluent), Russian (fluent), Spanish (proficient)
Interests: Languages, Literature, Cinema, Music/Radio DJing, Classical/Brazilian Guitar, History, Pickleball