CURRICULUM VITAE
(last update: *March 2020*)

Bahman Angoshtari

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RESEARCH INTERESTS

Financial and Actuarial Mathematics, Stochastic Optimization, Stochastic Analysis, Financial Data Analysis.

EMPLOYMENT

Research Associate, University of Washington, Seattle, USA, Aug. 2017 – present.

Postdoctoral Assistant Professor, University of Michigan, Ann Arbor, USA, Sep. 2014 – Jul. 2017.

Postdoctoral Fellow, The Chinese University of Hong Kong, Shatin, Hong Kong, Jan. 2014 – Aug. 2014.

EDUCATION

University of Oxford, Oxford, UK, D.Phil. in Mathematics, Oct. 2009 – Feb. 2014.
Thesis: "Stochastic modeling and methods for portfolio management in cointegrated markets."
Advisor: Professor Thaleia Zariphopoulou.

University of Twente, Enschede, the Netherlands, M.Sc. with distinction in Applied Mathematics, Sep. 2007 – Aug. 2009.

Sharif University of Technology, Tehran, Iran, B.Sc. in Industrial Engineering, Oct. 2000 – Aug. 2004.

PUBLICATIONS

7. Angoshtari, B. and T. Leung, "Optimal Trading of a Basket of Futures Contracts," to appear in *Annals of Finance*.

6. Angoshtari, B., T. Zariphopoulou, and X. Zhou, "Predictable Forward Performance Processes: The Binomial Case," *SIAM Journal on Control and Optimization*, 58(1):327–347, 2020.

5. Angoshtari, B. and T. Leung, "Optimal Dynamic Basis Trading," *Annals of Finance*, 15(3):307–335, 2019.

4. Angoshtari, B., E. Bayraktar, and V. R. Young, "Optimal Dividend Distribution Under Drawdown and Ratcheting Constraints on Dividend Rates," *SIAM Journal on Financial Mathematics*, 10(2):547–577, 2019.

3. Angoshtari, B., E. Bayraktar, and V. R. Young, "Optimal investment to minimize the probability of drawdown," *Stochastics*, 88(6):946-958, 2016.

2. Angoshtari, B., E. Bayraktar, and V. R. Young, "Minimizing the probability of lifetime drawdown under constant consumption," *Insurance: Mathematics and Economics*, 69:210–223, 2016.

1. Angoshtari, B., E. Bayraktar, and V. R. Young, "Minimizing the expected lifetime spent in drawdown under proportional consumption," *Finance Research Letters*, 15:106–114, 2015.

PREPRINTS & WORKING PAPERS

"Optimal Consumption under Habit Formation Based on Average Past Consumption", with E. Bayraktar and V. R. Young, under preparation.

"Optimal Portfolio Management under a Constraint on Realized Sharpe Ratio", under preparation.

"On the market-neutrality of optimal pairs-trading strategies", available at arXiv:1608.08268

THESES

Angoshtari, B. (2013): "Stochastic modeling and methods for portfolio management in cointegrated markets", D.Phil. Thesis, University of Oxford, U.K.

Angoshtari, B. (2009): "On utility of wealth maximization". M.Sc. Thesis, University of Twente: The Netherlands.

TEACHING

University of Washington, Seattle

CFRM 521 - "*Machine Learning for Finance*"	Spring 2020	-
CFRM 505 - "*Monte Carlo Methods in Finance*"	Winter 2020	55 students
CFRM 502 - "*Financial Data Science*"	Winter 2020	62 students
CFRM 521 - "*Machine Learning for Finance*"	Spring 2019	39 students
CFRM 502 - "*Financial Data Science*"	Winter 2019	43 students
CFRM 410 - "*Probability and Statistics for Computational Finance*"	Winter 2019	42 students
CFRM 420 - "*Introduction to Computational Finance and Financial Econometrics*"	Summer 2018	7 students
CFRM 521 - "*Machine Learning for Finance*"	Spring 2018	30 students
CFRM 502 - "*Financial Data Science*"	Winter 2018	60 students

University of Michigan, Ann Arbor

Math 425 - "*Introduction to Probability*"	Spring 2017	27 students
Math 423 - "*Mathematics of Finance*"	Winter 2017	60 students
Math 423 - "*Mathematics of Finance*"	Fall 2016	30 students
Math 526 - "*Discrete Space Stochastic Processes*"	Winter 2016	31 students
Math 472 - "*Numerical Methods with Financial Applications*"	Fall 2015	23 students
Math 526 - "*Discrete Space Stochastic Processes*"	Winter 2015	40 students
Math 526 - "*Discrete Space Stochastic Processes*"	Fall 2014	34 students
Math 115 - "*Calculus I*"	Fall 2014	30 students

INVITED TALKS & PRESENTATIONS

Financial Mathematics Seminar, University of Michigan, Ann Arbor, Dec. 2019.

Department of Mathematics Colloquium, University of Miami, Coral Gables, Dec. 2019

Department of Mathematics Colloquium, California State University, Fullerton, Dec. 2019

INFORMS annual meeting, Seattle, Oct. 2019.

2nd Biennial Meeting of SIAM Pacific Northwest Section, Seattle, Oct. 2019.

Applied Mathematics: The Next 50 Years, University of Washington, Seattle, June 2019.

The 9th Western Conference on Mathematical Finance, University of Southern California, Los Angeles, Nov. 2018.

INFORMS annual meeting, Phoenix, Nov. 2018.

SIAM annual meeting, Portland, July 2018.

Department of Mathematics, Worcester Polytechnic Institute, Worcester, Mar. 2018.

Department of Applied Mathematics CFRM Seminar, University of Washington, Seattle, Feb. 2017.

Department of Math. and Stats. Colloquium, Georgetown University, Washington D.C., Jan. 2017.

SIAM Conference on Financial Mathematics & Engineering, Austin, Nov. 2016.

AMS Spring Southeastern Sectional Meeting, University of Georgia, Mar. 2016.

Financial/Actuarial Seminar, University of Michigan, Ann Arbor, Sep. 2014, Nov. 2015, and Nov. 2016.

Applied Mathematics Colloquium, Illinois Institute of Technology, Chicago, Feb. 2014.

The Chinese University of Hong Kong, Hong Kong, Jan. and Mar. 2014.

The Man Investments Quant Forum, Oxford, Aug. 2011.

Mathematical and Computational Finance Group internal Seminar, Mathematical Institute, Oxford, Feb. 2011.

The Oxford-Man Institute Internal Seminar, Oxford, Feb. 2011 and Jan. 2012.

SERVICE

Journal reviewing: Applied Mathematics and Optimization, Applied Mathematical Finance, Insurance: Mathematics and Economics, Mathematical Control and Related Fields, Mathematical Finance, Mathematical Methods of Operations Research, Mathematics of Operations Research, Operations Research Letters, Scandinavian Actuarial Journal, SIAM Journal on Control and Optimization, SIAM Journal on Financial Mathematics.

Conference organization:

- Minisymposium on *"Stochastic Control and Optimal Portfolio Choice"*, SIAM Annual Meeting, Portland (July 2018).

AWARDS, SCHOLARSHIPS & MEMBERSHIPS

The Oxford-Man Institute scholarship and student membership, 2009 – 2013; associate membership, 2014 – Dec. 2016.

Award for the best M.Sc. thesis in the faculty of Electrical Engineering, Mathematics and Computer Science, University of Twente, 2010.

Huygens Scholarship, awarded by the Dutch Ministry of Education, Culture and Science (OCW), 2007 – 2009.

Valedictorian Graduate from the Department of Industrial Engineering, Sharif University of Technology, 2004.

COMPUTER SKILLS

Python, R, LaTeX, Jupyter, MATLAB.

NON-ACADEMIC EMPLOYMENT

Intern, The Oxford-Man Institute of Quantitative Finance, Oxford, UK, Spring 2013.

Intern, Man Research Laboratory, Oxford, UK, Summer 2012.

Financial Analyst, Investment Banking Group, Tehran, Iran, Oct. 2005 – Aug. 2007.

Intern, Bank of Industry and Mine, Tehran, Iran, Apr. – Sep. 2005.

Research Engineer, Iran Khodro Company, Tehran, Iran, Aug. 2004 – Mar. 2005.

REFERENCES

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Prof. Thaleia Zariphopoulou
Departments of Mathematics and
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The University of Texas at Austin
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