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***
Vice President, Quantitative Research
- Building systematic alpha strategies for hedge fund and long-only products by leveraging machine learning, alternative data, and investment intuition. Created many different and additive strategies and insights.

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.

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

- 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***

SKILLS AND INTERESTS

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

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, *Journal of Financial Markets*, *2017.*

"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*

"Algorithmic Models of Investor Behavior", with Andrew W. Lo, Journal of Systematic Investing, 2021.

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

STUDENT ENGAGEMENT

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

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.