ROMAN SIGALOV

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EDUCATION

Harvard University/Harvard Business School *2017 - Present*
Doctoral Student in Business Economics, finance and macroeconomics fields

New Economic School *2013 - 2017*
Bachelor of Arts in Economics, *summa cum laude.*

Harvard University *Spring 2016*
Visiting Undergraduate Student

WORK EXPERIENCE

Moscow Exchange, Analyst *Nov. 2016 - Jun. 2017*
- Analyzing behavior of market makers during large selling and buying pressures

Europe Finance (Asset Management), Intern *Jun. 2016 - Aug. 2016*
- Working on distressed debt and macro event driven strategies

WORKING PAPERS

Portfolio Choice with Sustainable Spending: A Model of Reaching for Yield
(with John Y. Campbell, R&R in Journal of Financial Economics)

WORK IN PROGRESS

Lifecycle of Private Equity (joint with Andrea Hamaui)

TEACHING AND RESEARCH EXPERIENCE

Teaching Assistant to John Y. Campbell's in PhD Asset Pricing Class *Fall 2019*
Awarded a Certificate of Distinction in Teaching

Research Assistant to Emil Siriwardane, HBS *2018-2019*
Estimation and pricing of large jump risk using individual names options data

TECHNICAL SKILLS

Programming Languages: Python (Keras), Julia, R, Mathematica

Coursera Certificates:

- Introduction to TensorFlow for Artificial Intelligence, Machine Learning, and Deep Learning by *DeepLearning.AI*
- Divide and Conquer, Sorting and Searching, and Randomized Algorithms by *Stanford University*
- Graph Search, Shortest Paths, and Data Structures by *Stanford University*