

# ROMAN SIGALOV

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## EDUCATION

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**Harvard University** *2017 - Present*  
Doctoral Student in Business Economics  
**New Economic School** *2013 - 2017*  
Bachelor of Arts in Economics, *summa cum laude*. Bachelor of Excellence award

## WORK EXPERIENCE

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**Goldman Sachs, Summer Associate** *Jul. 2021 - Aug. 2021*  
Investment Strategy Group. Systematic option strategies  
**Moscow Exchange, Analyst** *Nov. 2016 - Jun. 2017*  
Analyzing behavior of market makers during large selling and buying pressures

## PUBLICATIONS

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[Portfolio Choice with Sustainable Spending: A Model of Reaching for Yield](#)  
(with John Y. Campbell, forthcoming in Journal of Financial Economics)

## WORK IN PROGRESS

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[Lifecycle of Private Equity](#) (joint with Andrea Hamaui)

## TEACHING AND RESEARCH EXPERIENCE

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**Teaching Assistant to Tarek A. Hassan, PhD Level Asset Pricing** *Spring 2021*  
Certificate of Distinction in Teaching. Evaluations: 4.80/5.00  
**Teaching Assistant to John Y. Campbell, PhD Level Asset Pricing** *Fall 2019*  
Certificate of Distinction in Teaching. Evaluations: 4.75/5.00  
**Research Assistant to Emil Siriwardane, HBS** *2018-2019*  
Estimation and pricing of large jump risk using individual names options data

## TECHNICAL SKILLS

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**Programming Languages:** Python, R, Julia, Mathematica