

ROMAN SIGALOV

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EDUCATION

Harvard University/Harvard Business School	<i>2017 - Present</i>
Doctoral Student in Business Economics, finance and macroeconomics fields	
New Economic School	<i>2013 - 2017</i>
Bachelor of Arts in Economics, <i>summa cum laude</i> .	
Harvard University	<i>Spring 2016</i>
Visiting Undergraduate Student	

WORK EXPERIENCE

Moscow Exchange, Analyst	<i>Nov. 2016 - Jun. 2017</i>
◦ Analyzing behavior of market makers during large selling and buying pressures	
Europe Finance (Asset Management), Intern	<i>Jun. 2016 - Aug. 2016</i>
◦ 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, forthcoming in Journal of Financial Economics)

WORK IN PROGRESS

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

TEACHING AND RESEARCH EXPERIENCE

Teaching Assistant to Tarek A. Hassan, PhD Asset Pricing	<i>Spring 2021</i>
Teaching Assistant to John Y. Campbell, PhD Asset Pricing	<i>Fall 2019</i>
Awarded a Certificate of Distinction in Teaching	
Research Assistant to Emil Siriwardane, HBS	<i>2018-2019</i>
Estimation and pricing of large jump risk using individual names options data	

TECHNICAL SKILLS

Programming Languages: Python, 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*