Aytek Malkhozov

Federal Reserve Board
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Current Appointment

Federal Reserve Board
Senior Economist, 2016 – present

Past Appointments

Bank for International Settlements
Economist, 2015 – 2016

McGill University
Assistant Professor of Finance, 2010-2015

London School of Economics
Visiting Assistant Professor of Finance, 2014-2015

Education

London School of Economics
Ph.D. in Finance, 2010
MSc. in Finance and Economics, 2005

Publications

Mortgage Risk and the Yield Curve
with P. Mueller, A. Vedolin, and G. Venter
Review of Financial Studies, 2016, 29(5), 1220-1253

Does Variance Risk Have Two Prices?
with L. Barras
Journal of Financial Economics, 2016, 212(1), 79-92

How Have Central Banks Implemented Negative Policy Rates?
with M. Bech
BIS Quarterly Review, March 2016, 31-44
Press coverage: FT, WSJ, Bloomberg, CNN Money

Asset Prices in Affine Real Business Cycle Models
Journal of Economic Dynamics and Control, 2014, 45, 180-193

Working Papers

International Illiquidity
with P. Mueller, A. Vedolin, and G. Venter
R&R Review of Financial Studies
FRB International Finance Discussion Papers 2017-1201

Market Integration and Global Crashes
with S. Malamud
CEPR Discussion Papers 11468

Global Market Integration Reversals and Funding Liquidity
with A. Akbari and F. Carrieri
FRB International Finance Discussion Papers 2017-1202

News Shocks and Asset Prices
with A. Tamoni

Presentations

2017: IMF, SFS Cavalcade, International Finance and Banking Society, NFA (x2), FMA

2016: AFA, Federal Reserve Board, HEC Lausanne/EPFL, Queen's University, Bocconi University, Copenhagen Business School

2015: AFA, Econometric Society, Bank of England

2014: University of Sherbrooke, CIRPEE Financial Time Series, Copenhagen Business School, IFM2, SED, Dauphine-Amundi (x2), NBER SI AP, NBER SI EFWW, IFSID, BIS, LSE Systemic Risk Centre

2013: IFM2, Bank of Canada Fixed Income Conference, SFS Cavalcade, WFA, McGill, UNC/Atlanta Fed Housing Finance

2012: LSE/Paul Woolley Centre, IFSID

2011: AEA, IFM2, Université de Montréal, Bank of Canada, Concordia University

2010: LSE, McGill, Central European University, SED, NBER SI EFSF, Econometric Society World Congress, McGill (economics)

Professional Activities

Referee: Review of Financial Studies, Management Science, Review of Finance, Journal of Banking and Finance, Quantitative Economics, Journal of Empirical Finance, Macroeconomic Dynamics

Program committee: Midwest Finance Association (2016)

Teaching

Continuous Time Finance (Ph.D., McGill)

Stochastic Calculus for Financial Economics (MSc., LSE)

Fixed Income Analysis (BCom. and MBA, McGill)

Finance 2 (BCom., McGill)

MATLAB for Finance (MSc., LSE)

Ph.D. Students

Babak Lotfaliei (2014, San Diego State University)

Amir Akbari (2016, University of Ontario Institute of Technology)

Awards

IFSID Grant, 2013-2015

Dauphine-Amundi Prize, 2013

Paul Woolley Centre Working Paper Series Prize, 2013

IFM2 Mathematical Finance Days Best Paper Award, 2013

Financial Markets Group Deutsche Bank Scholarship, 2006-2009

Additional Information

Birthday: January 06, 1984

Citizenship: Canadian, US Permanent Resident

Languages: English, French, Ukrainian, Russian (all fluent)

References

Available upon request