AYTEK MALKHOZOV

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McGill University
Desautels Faculty of Management

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CURRENT APPOINTMENT

McGill Desautels Faculty of Management, Assistant Professor of Finance, 2010-present

EDUCATION

London School of Economics, Ph.D. in Finance, advisor Dimitri Vayanos, 2010

London School of Economics, MSc. in Finance and Economics, Distinction, 2005

University of Paris, Dauphine, Magistère in Financial Economics, with Honours, 2005

University of Strasbourg, Louis Pasteur, DEUG in Economics, with Highest honours, ranked first, 2002

WORKING PAPERS

Asset Prices in Business Cycle Models Driven by News and Volatility Shocks, with Maral Shamloo

Asset Prices in Affine Real Business Cycle Models, with Maral Shamloo, revision requested by *JEDC*

Supply-side Frictions and Variance Risk Premium in Options Market

Hedging Activity in Fixed Income Markets, with Philippe Mueller, Andrea Vedolin and Gyuri Venter

Term Structure of Variance Risk Premium, with Ziad Daoud

Stochastic Volatility and Long-Run Risk in Endowment and Production Economies

PRESENTATIONS

2009-2010:

London School of Economics, McGill (finance), Central European University, SED Annual Meeting, NBER Summer Institute, Econometric Society World Congress (unable to attend)

2010-2011:

Université de Montréal, McGill (economics), AEA Annual Meeting, Desautels-HEC-Rotman Winter Finance Workshop, IFM2 Mathematical Finance Days, Bank of Canada, CEA Annual Meeting (discussant)

2011-2012:

Concordia University, Tremblant Risk Management Conference (discussant), London School of Economics/Paul Woolley Centre (scheduled)

TEACHING EXPERIENCE

FINE702 Continuous Time Finance, McGill, 2011-2012

FINE342 Finance 2, McGill, 2010-2012

FM408 Financial Engineering, London School of Economics, class teacher, 2007-2010

FM405 Fixed Income Securities and Credit Markets, London School of Economics, class teacher, 2009-2010

AF360 Options, Futures and Other Financial Derivatives, London School of Economics, class teacher, 2007-2009

FM212 Principles of Finance, London School of Economics Summer School, class teacher, 2005-2006

OTHER RELEVANT POSITIONS

International Monetary Fund, Visiting Scholar, July-August 2010, February 2011

London School of Economics, Teaching Fellow, 2009-2010

Financial Markets Group, Deutsche Bank Fellow, 2005-2009

Merrill Lynch, London, Equity Derivatives Strategy, intern, July - August 2006

Calyon, Paris, ALM Structuring, intern, July - September 2005

Calyon, Paris, Interest Rate Options Sales, intern, March-July 2004

AXA, Paris, Actuarial and Financial Engineering Department, intern, June-August 2003

HONOURS AND AWARDS

Financial Markets Group Deutsche Bank Scholarship, London School of Economics, 2006-2009

Department of Finance Scholarship, London School of Economics, 2005-2006