Igor Pozdeev

Ph.D. candidate
New York University Stern School of Business
44 West 4th Street, 9-62
New York, New York 10012
+1 347 305 4103
igor.pozdeev@nyu.edu
www.igorpozdeev.me ipozdeev

Research interests: Asset pricing, Monetary policy, FX markets, Option-implied information.

EDUCATION

Visiting scholar (*host: Prof. Robert Engle*)	New York University Stern School of Business	2018
Ph.D. in Economics and Finance (*supervisor: Prof. Paul Söderlind*)	University of St. Gallen	2014 – 2019
M.A. in Banking and Finance	University of St. Gallen	2011 – 2014
B.A. in International Economic Relations	Moscow State Institute of International Relations	2008 – 2011

WORKING PAPERS

"Variance risk on the FX market" — 2018
→ [replication code on github]

"Monetary policy and currency returns: the foresight saga"[1] — 2018
(with Dmitry Borisenko)

"Verbal interventions and exchange rate policies: the case of Swiss franc cap" — 2018
(with Nikola Mirkov and Paul Söderlind)

"Overnight index swap rates as forecasts of monetary policy" — 2017
(with Dmitry Borisenko)

HONORS AND AWARDS

[1]26th Finance forum best paper on fixed income	2018
[1]10th FIW research conference best paper	2017
SFI Best discussant doctoral award	2017

TEACHING

Financial econometrics (TA)	2014 – 2017
Introduction to Julia (TA)	2017
Theory of finance (TA)	2014 – 2015

TALKS

"Variance risk on the FX market"(prev. "Option-implied betas of currency returns")

SFI Research days (Gerzensee, Switzerland), 24th Forecasting financial markets conference (Liverpool, UK), Research seminar (St. Gallen, Switzerland) — 2017

"Monetary policy and currency returns: the foresight saga"

FMA European conference (Kristiansand, Norway), EFMA Annual conference (Milan, Italy), 26th Finance forum (Santander, Spain), NYU student seminar (New York, USA), 25th Annual meeting of the German finance association (Trier, Germany), FMA Annual meeting (San Diego, USA) — 2018

10th FIW research conference (Vienna, Austria), 30th Australasian finance and banking conference (Sydney, Australia), 7th Auckland finance meeting (Queenstown, New Zealand), Paris financial management conference* (Paris, France) — 2017

"Verbal interventions and exchange rate policies: the case of Swiss franc cap"

Swiss macro-finance workshop (Zurich, Switzerland), 5th Workshop on financial determinants of exchange rates* (Zurich, Switzerland) — 2016

*presented by a coauthor

OTHER

Kraus Partner Investment Solutions	Quantitative analyst	2016 – today
ThirdYear Capital	Quantitative research analyst	2015 – 2016

LANGUAGES

Russian (native), English (fluent), German (fluent), Spanish (conversational)

PROGRAMMING

Python, R, Julia, MATLAB, VBA, gretl, SQL, LaTeX, HTML+CSS
Scientific programming, machine learning, data visualization, web scraping

HOBBIES

Cinema, soccer, science, medical research