ARKADY V. GEVORKYAN

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EDUCATION:

New School University, New York, NY Sep 2011 - present

PhD in Economics; Cumulative 3.80

Up-to-date coursework: *Economics of Climate Change, Post-Keynesian Economics, Advanced Macroeconomics 1 & 2, Advanced Microeconomics 1, Advanced Econometrics 1 & 2, Derivative Securities (NYU, Courant Institute), Mathematics for Economics*,

Master of Science in *Global Finance;* Cumulative: 3.80 Sep 2008 – May 2010

The program incorporated engineering methods in finance (via technical and econometric expertise) with the managerial part (via risk management, trading, and other strategies).

- Develop & present long/short equity portfolio with delta/beta hedging integrated with GARCH model.
- Conduct analysis and retrieve data from Bloomberg terminals. Provide training on Bloomberg.
- Code and plot GMM function in R and Matlab.
- Devise VBA coding for bond pricing (e.g. duration, modified duration, convexity, DV01).
- Construct yield curve fitting models and provide deep analysis, e.g. bootstrapping, Nelson-Siegel.
- Factor Monte Carlo simulations in MS Excel and R.
- Research Black and Scholes Options Pricing model and calibrated it with implied volatilities.
- Compare different option strategies (bull/bear spreads, straddle, strangle) and their payoffs models.

St. John's University, Queens, NY Sep 2004 – Jan 2007

Bachelor of Science *summa cum laude in Economics;* Cumulative: 3.88 / Major: 3.97

EXPERIENCE:

T3 Trading, LLC, New York, NY Feb 2007 - present

Sr. Financial Analyst / Equity Trader

- Conduct market research on equities correlations.
- Analyze and trade alternative energy sector, with trading book exceeding $500,000 per day.
- Extensively utilize statistical and econometric tools and analysis (e.g. Fibonacci retracement).
- Apply technical analysis and momentum in trading strategies.
- Generate consistent high returns on funds invested in NASDAQ and NYSE, over 30% per year.
- Analyze and research options trading; implement options pricing models.

Merrill Lynch, New York, NY Jan - March 2006

Intern // Global Private Client Wealth Management Department

- Improved operational tasks performance, increased efficiency in maintaining clients database.
- Prepared and analyzed client portfolios for high level management consideration.
- Conducted market research on equities' pricing, companies and industries for client presentations.

PUBLICATIONS:

- Gevorkyan A. Russian public firms performance in the capital markets: two decades of transition and future outlook. *Internationalization of firms from economics-in-transition: the effects of politico-economic paradigm shift.* Forthcoming (Spring 2014)

- Gevorkyan, Ar. and A.V. Gevorkyan. 2013. Sovereign Credit Default Swap Spread Volatility: A Spectral Analysis of Risk Premiums of Common Currency and Standalone Economies. In S.C. Ramirez, P.L.C. Arellano, and C.T. Pech (eds.) *Nonlinear Time Series and Finance.* University of Guadalajara Press, Mexico. Forthcoming.

- Gevorkyan, A.V. and Ar.V. Gevorkyan. 2012. Redefined fundamental uncertainty, fiscal rules, fiscal net, fiscal sustainability and emerging markets scenarios, *Aestimatio, the IEB International Journal of Finance,* Vol (5): 126-161. Online.

- Gevorkyan, A.V. and Ar.V. Gevorkyan. 2012. Derivatives, commodities, and social costs: exploring correlation in economic uncertainty. Forthcoming in J.A. Batten and N. Wagner (eds.) *Derivative Securities Pricing and Modelling (Contemporary Studies in Economic and Financial Analysis).*

- Gevorkyan, A.V. and Ar.V. Gevorkyan. 2012 (DOI-2010). Factoring Turbulence out: Diaspora Regulatory Mechanism and Migration Development Bank. *International Migration,* Vol. 50(1): 96–112. DOI (2010): *10.1111/j.1468-2435.2010.00606.x*

- Gevorkyan, A.V., Ar.V. Gevorkyan, and K. Mashuryan. 2008. Little Job Growth Makes Labor Migration and Remittances the Norm in Post-Soviet Armenia. *Migration Information Source:* http://www.migrationinformation.org/Feature/display.cfm?id=676

- Gevorkyan, A.V. and Ar.V. Gevorkyan. 2007. Obrazovanie i uchastie gosudarstvennogo sektora v processe ekonomicheskogo rosta. (Education and Fiscal Sector in Economic Growth). *Zhurnal socialno-ekonomicheskie problemy razvitiya sfery uslug,* Vol. 6(1): 66-78.

- Gevorkyan, A.V., Ar.V. Gevorkyan, and K. Mashuryan. 2006. Managed temporary labor migration: case of Armenia and Russia. Gaidar Institute for Economic Policy: GIEP invited publications http://www.iep.ru/en/managed-temporary-labor-migration-case-of-armenia-and-russia.html

CURRENT RESEARCH:

- Linkage between derivative commodity trading and social costs/norms in emerging markets.
- Country risk premium and methods of its estimation.
- Fundamental uncertainty, reserves funds, and fiscal policy rules in emerging financial markets.

CERTIFICATIONS AND AWARDS:

2012 New School for Social Research Graduate Scholarship
2011 Series 56
2007 Series 7 Certification
2004–07 St. John's University Transfer Scholarship

CONFERENCES AND PRESENTATIONS:

2013 The 73rd Annual Meeting of the Academy of Management, Orlando, FL.
2013 The 12th International Business and Economy Conference, Caen, France.
2012 The 38th Annual Eastern Economics Association Conference, Boston, MA.
2010 Financial Management Association Annual Meeting, New York, NY.
2010 Hagan (Iona) and CIBER (UConn) Summer Symposium - IBE3, New Rochelle, NY.
2010 The 36th Annual Eastern Economics Association Conference, Philadelphia, PA.
2006 World Bank conference, organized by AIPRG, Washington, DC.

SKILLS & INTERESTS

Financial analysis, stock market analysis, country risk premium research, econometric modeling, research; MATLAB, Stata, Mathematica, EViews, R, technical analysis. Fluent in Russian, basic knowledge of Armenian and French. Hiking, cycling, chess. Participated in and completed the 2010 Nautica New York City Triathlon.