

# OLEG SOKOLINSKIY, PhD

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## SUMMARY

I combine financial engineering, trading strategy construction, and knowledge of the market environment. To clearly communicate the essence of models and results, I rely on extensive teaching experience and the most modern visualization techniques.

### Finance and Quant core competencies:

- Financial Engineering
- Financial Econometrics
- Forecasting
- Risk Management
- Equity options
- Fixed Income
- Volatility and correlation trading
- Credit Default Swaps (CDS)
- High Frequency Trading (HFT)
- Deep Learning
- Dynamic Stochastic Programming
- Reinforcement Learning (AI)

### Software Engineering core competencies:

- Python (pandas, scipy, matplotlib)
- TensorFlow, Keras
- C and C++
- R
- Applications for supercomputers (MPI)

## EDUCATION

**PhD in Economics** 2008 - 2011

**Erasmus University Rotterdam (Tinbergen Institute)**

Thesis “Essays on Financial Risk: Forecasts and Investor Perceptions”

Specialization: Financial Econometrics (forecasting), Risk Management (copulas), Financial Engineering

**Master of Philosophy (MPhil) in Economics** 2006 - 2008

**Erasmus University Rotterdam (Tinbergen Institute)**

Thesis “Behavioral Market Risk Measure: Modified Prospect Theory versus CAPM”

Major: Finance

Minor: Applied Microeconomics

Awarded the HSP Huygens scholarship

Awarded the Tinbergen Institute scholarship

CUM LAUDE

**Master’s degree in Economics** 2004-2006

**State University – Higher School of Economics, Moscow, Russia**

Major: Mathematical Methods in Economics

Awarded the Schumpeter scholarship for outstanding performance

CUM LAUDE

## CAREER SUMMARY

**Rutgers Business School — Newark and New Brunswick**

Lecturer at the Rank of Assistant Professor

July 2018 - present

Assistant Professor

2011 - June 2018

Conducted research into derivatives trading strategies, option pricing, supply chain finance, risk management, financial econometrics. Research resulted in 6 publications in peer-reviewed scientific journals and 2 chapters in a handbook.

Taught a variety of courses at undergraduate and graduate levels (Master of Quantitative Finance, MBA, PhD):

- Derivatives
- Financial Modeling 2
- Futures and Options
- Analysis of Fixed Income
- Econometrics (PhD and grad level)
- Financial Management

Member of the Executive Board of the Master of Quantitative Finance (MQF) Program:

- Promoting the MQF program at many events and forums. 2012 and 2013 MQF Quant Forums, visits to Nomura and NYSE-Euronext, and presentations at Open House events in March 2013, 2015, and 2016
- Provision of specifically designed workshops for MQF students: math workshops in 2013-2018
- Evaluation of numerous MQF candidates by conducting multiple Skype interviews

## RESEARCH

“Betting on Dependence in Post-Crisis Markets: Dispersion and Correlation Skew Trades” *Job market paper*

“Precautionary Replenishment in Financially-Constrained Inventory Systems Subject to Credit Rollover Risk and Supply Disruption,” with B. Melamed and B. Sopranzetti. *Annals of Operations Research*, 2018.

“Stochastic Volatility Models: Faking a Smile” with D. Diavatopoulos. *Handbook of Financial Econometrics, Mathematics, Statistics, and Technology*. World Scientific, expected publication date: 2019.

“Equilibrium Rate Analysis of Cash Conversion Systems: The Case of Corporate Subsidiaries” with W. Chen, B. Melamed and B. Sopranzetti, *Handbook of Financial Econometrics, Mathematics, Statistics, and Technology*. World Scientific, expected publication date: 2019.

“Debt rollover-induced local volatility model”. *Review of Quantitative Finance and Accounting*, 2018.

“Inventory Management and Endogenous Demand: Investigating the Role of Customer Referrals, Defections, and Product Market Failure”, with R. Leushner, D. Rogers and B. Sopranzetti. *Decision Sciences*, 2018.

“Cash Conversion Systems in Corporate Subsidiaries”, with W. Chen, B. Melamed and B. Sopranzetti, *Manufacturing & Service Operations Management*, Vol. 19, No. 4, 2017.

“R-2GAM stochastic volatility model: flexibility and calibration”, with C.-F. Lee. *Review of Quantitative Finance and Accounting*, Vol. 45, Issue 3, October 2015.

“Comparing the accuracy of multivariate density forecasts in selected regions of the copula support”, with C. Diks, V. Panchenko, and D. van Dijk. *Journal of Economic Dynamics and Control*, Vol. 48, November 2014.

## ADVANCING THE PROFESSION

Reviewed articles for scientific journals:

Journal of Empirical Finance, Journal of Applied Econometrics, International Journal of Forecasting, Review of Quantitative Finance and Accounting, International Review of Economics and Finance, Review of Pacific Basin Financial Markets and Policies