Sasha F. Stoikov

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Research Interests

Mathematical Finance and Stochastic Control

Basic Information

Citizenship: USA and German   Date of Birth: December 23, 1975

Education

University of Texas at Austin, Ph.D. in Mathematics, May 2005

University of Wisconsin, Madison, M.S. in Mathematics, June 2000

Massachusetts Institute of Technology, B.S. in Mathematics, minor in Economics, June 1997

Work Experience in Academia

Visiting Assistant Professor, OR & IE, Cornell University, 2006- now

Courant Instructor, Courant Institute, New York University, 2005-2006

Assistant Instructor, Department of Mathematics, University of Texas, 2004-2005

Project Assistant, VIGRE Summer Program, University of Texas, Summer 2003

Teaching Assistant, Department of Mathematics, University of Texas, 2000-2003

Teaching Assistant, Department of Mathematics, University of Wisconsin, 1998-2000

Work Experience in Industry

Consulting, The Galleon Group, New York, May 2006 - now

Internship, BNP Paribas, London, July 2003 - December 2003

Internship, Pictet Asset Management, Zürich, September 1997 - February 1998

Honors and Awards

VIGRE Fellow in Mathematics, The University of Texas at Austin, 2002-2003

VIGRE travel grant to attend the BFS 3rd World Congress in Chicago, July 2004

Grant from Bachelier Finance Society to attend the 2nd World Congress in Crete, June 2002

Frank Gerth III *Teaching Excellence Award*, 2001-2002

Publications

1. High-frequency Trading in a Limit Order Book, with M. Avellaneda, submitted for publication.

2. Optimal Investments in the Presence of Unhedgeable Risks and under CARA Preferences, with T. Zariphopoulou, submitted for publication.

3. Option Pricing from the Point of View of a Trader, to appear in the International Journal of Theoretical and Applied Finance.

4. Dynamic Asset Allocation and Consumption Choice in Incomplete Markets, with T. Zariphopoulou, Australian Economic Papers, Vol. 44, No. 4, pp. 414-453, December 2005.

Other Academic Activities

Co-organizer (with Prof. Thaleia Zariphopoulou) of the VIGRE Financial Mathematics Seminar Series, September 2002 - May 2003

Computer Skills

Visual Basic, MatLab, Mathematica, LaTeX, Word, Excel, C++, SQL.

Language Skills

English and French (bilingual), German (fluent), Spanish (fluent)

September, 2006