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CURRENT EMPLOYMENT

ASSISTANT PROFESSOR IN RESIDENCE SINCE FALL 2018
SCHOOL OF BUSINESS,
DEPT. OF FINANCE
University of Connecticut, Storrs

COURSES I TEACH:

MBA

5894 MERGERS & ACQUISITIONS
5894 VENTURE CAPITAL
5205 GLOBAL FINANCIAL MANAGEMENT

UNDERGRAD

4302 FIXED INCOME
4305 GLOBAL FIN. MGT
3101 FINANCIAL MANAGEMENT

MSFRM

5333 FINTECH

PREVIOUS ACADEMIC EMPLOYMENT

INSTRUCTOR OF FINANCE FALL 2008- JUNE 2018
DEPT. OF FINANCE & ECONOMICS
RUTGERS BUSINESS SCHOOL,
Rutgers University--New Brunswick, NJ

COURSES I TAUGHT (* I DEVELOPED):

MBA

601 RISK MANAGEMENT
609 DERIVATIVES
603 Fixed Income Analysis
587 FINANCIAL MANAGEMENT
581 MANAGERIAL ECONOMICS

UNDERGRAD

460 RISK MANAGEMENT *
400 CORPORATE FINANCE
310 FINANCIAL MANAGEMENT
420 DERIVATIVES
380 INVESTMENT ANALYSIS

MFinA

603 INVESTMENT ANALYSIS
609 DERIVATIVES

UNIVERSITY SERVICE

IN THE FINANCE DEPT.

- UNDERGRAD FINANCE CURRICULUM COMMITTEE (2015-2018)
- AACSB ASSURANCE OF LEARNING COMMITTEE (2016-2018)
- AD-HOC GRADING COMMITTEE (2017)

IN THE BUSINESS SCHOOL

- PMBA CURRICULUM REVISION COMMITTEE (2016-2018)
- UNDERGRADUATE ACADEMIC STANDING COMMITTEE (2015-2018)
- HONORS PROGRAM FACULTY ADVISOR (2015-2018)

INSTRUCTOR OF FINANCE 1999-2001 AND 2003-2005
DEPT OF FINANCE
SCHOOL OF BUSINESS AND ECONOMICS
UNIVERSITY OF MINNESOTA

UNDERGRADUATE COURSES I TAUGHT (* I DEVELOPED):

RISK MANAGEMENT & INSURANCE,
CORPORATE FINANCE,
FINANCIAL MARKETS AND INSTITUTIONS.
MANAGERIAL FINANCE
RISK MANAGEMENT OF FINANCIAL INSTITUTIONS*

University service included academic advising and serving on the school's Awards Committee.

NON-ACADEMIC EMPLOYMENT

CURRENT CONSULTING

STREAM-A-COURSE

Advise start-up on platform design, content, and functionalities.

PREVIOUS NON-ACADEMIC EMPLOYMENT

WORK SMARTER COMPUTING

A start-up in Bethesda, MD
Consultant in management and in finance for their financial apps development.

miibubbles.com

A start-up in Princeton, NJ
Partner

CONSULTANT 2009-2010 and 2014-2016

MARLOW TIMBERLAND, MN

Advised on long term hedging strategy for market risk. Provided qualitative and quantitative assessment of market conditions. Diagnosed and corrected problems in existing implementation of VaR methodology.

FOUNDING PARTNER, MANAGING DIRECTOR, THEN CONSULTANT 1998-2012

ACCURISK

Accurisk offers interactive high dimensional modeling (Numerics, Monte Carlo simulation, valuation and financial risk management). I provided technical input regarding the validation and implementation of valuation models based on options theory. I assisted with the creation and testing of new financial risk management modeling based on C-VaR methodology and Extreme Value theory.

CONSULTANT 1998

SEI INVESTMENTS, NY, NY

Provided input regarding the implementation of a mutual fund product based on option theory. The advanced portfolio construction model identifies a subset of a given cap-weighted equity benchmark which has the same volatility as the benchmark, tracks the benchmark with minimal transaction costs, and has thirty percent turnover.

CONSULTANT 1996-97

THE WORLD BANK. FINANCIAL SECTOR DEVELOPMENT, DC

Evaluated financial markets reform in eleven countries in sub-Saharan Africa with special emphasis on banks introduction /failure /privatization and the regulatory environment.

RESEARCH ASSOCIATE 1995

WORLD RESOURCES INSTITUTE, MANAGEMENT INSTITUTE FOR ENVIRONMENT & BUSINESS, DC

Evaluated the effect on the stock market performance of polluting firms in the U.S. Pulp and Paper industry in the aftermath of negative shocks. Research prepared for the Office of Policy, Planning and Evaluation, U.S. Environmental Protection Agency, Washington, DC.

ACADEMIC DEGREES

PH.D. APPLIED ECONOMICS

UNIVERSITY OF MINNESOTA, TWIN-CITIES

Dissertation "Ownership and Control of Foreign Direct Investments".

Received the University's Harald Jensen Award of Excellence for Ph.D. Thesis.

MBA, FINANCE

GRADUATE SCHOOL OF BUSINESS, FORDHAM UNIVERSITY, NEW YORK, NY

BA, INTERNATIONAL RELATIONS

INSTITUT D'ETUDES POLITIQUES DE PARIS (SC PO), PARIS, FRANCE

Minor: International Business

HONORS, FELLOWSHIPS, AND AWARDS

Harald Jensen Award of Excellence for Ph.D. Thesis, UNIVERSITY OF MINNESOTA

Litterman Award, UNIVERSITY OF MINNESOTA

Fellowship, Center for German and European Studies, UNIVERSITY OF MINNESOTA

Research Fellowship, FORDHAM UNIVERSITY

Teaching Assistantship, FORDHAM UNIVERSITY

Beta Gamma Sigma, Collegiate MBA, GPA 4.0

PROFESSIONAL CERTIFICATION

SEC Series 7 (inactive)
Series 63 (inactive)

PAPERS AND CONCEFENCES

- "*Illiquidity and Performance Attribution: A primer*", with B. Sopranzetti, forthcoming in Spring 2018 issue of The Journal of Performance Measurement.
- "*The case of the missing foreign affiliates' investing behavior: Why it should matter for FDI policy and empirics.*", presented at the 83rd International Atlantic Economic Conference in Berlin, Germany 22-25 March 2017. <http://www.iaes.org/berlin/>
- "*Foreign Ownership and Technological Spillovers in Chile*", prepared for submission, 2010. Paper presented at the Congressional Budget Office, Washington, DC (2010)
- "*The Rhetoric of Foreign Direct Investment Research*", Working Paper, 2006
- "*Aspects of Small Firm Research*", with G. Pederson. Paper presented at the Joint Conference on Food, Agriculture and the Environment, Aug. 28 - Sept. 1, 2004, Conegliano Veneto (Treviso), Italy. Published in DeFrancesco et als. (eds) "*Food, Agriculture and the Environment: Economic Issues*", publisher FrancoAngeli, Italy.
- "*Foreign Direct Investment Theories and Empirics: Cacophony?*" Paper presented at Humboldt University's Conference on European Transition: Assessing the Role of Foreign Direct Investment, May 18 - 20, 2004, Berlin, Germany.
- "*Imperfect Capital Markets, Exchange Rate Regimes, and Direct Foreign Investments*" Paper presented at Humboldt University's Conference on European Transition: Assessing the Role of Foreign Direct Investment, May 18 - 20, 2004, Berlin, Germany.
- "*On the Value of Statistical Life – An Alternative Approach*" Working Paper, 2003
- "*Border Effect: A Gravity Estimation of Differential Transition in Eastern Europe*" Working Paper, 2003
- "*Environmental Performance and Strategy at Weyerhaeuser*" with B. Neubert and R. Day, 1997, World Resources Institute, Management Institute for Environment & Business. Report prepared for the Office of Policy, Planning and Evaluation, U.S. Environmental Protection Agency, Washington, DC
- "*The Financial Impact of Environmental Events and Issues on the Forest Products Industry*" with R. Day and B. Neubert, 1997, World Resources Institute, Management Institute for Environment & Business. Report prepared for the Office of Policy, Planning and Evaluation, U.S. Environmental Protection Agency, Washington, DC

TEXTBOOK REVIEW

1. For Pearson Education, reviewed the undergraduate corporate finance textbook-in-development entitled: *Principles of Finance*, by Titman, Keown and Martin.
2. For McGraw-Hill, reviewed the textbook-in-development *Derivatives: Principles and Practice*, by Sundaram and Das, intended for MBA students
3. For McGraw-Hill, reviewed the textbook *Analysis for Financial Management*, 9e, by Higgins, in preparation of the new edition.