Anureet Saxena, Ph.D, CFA

Contact

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Education

M.S., **Economics**, Applied Economics/Business Concentration (expected, 2016),
Krannert School of Management, Purdue University.

Certificate, **Accounting** (expected, 2016),
University of California, Berkeley (extension program).

Ph.D., Industrial Administration (**Management Science**), May 2008
Tepper School of Business, Carnegie Mellon University.

M.S., Industrial Administration (**Management Science**), May 2004
Tepper School of Business, Carnegie Mellon University.

B.Tech., **Computer Science and Engg**. May 2002
Indian Institute of Technology, Bombay.

Professional Certificates and Training

Chartered Financial Analyst (**CFA**), Charter Holder since 2011
Certificate in Performance Measurement (**CIPM**), Charter Holder since 2011
Certificate in Quantitative Finance (**CQF**), Charter Holder since 2012
Communications Training for Investment Professionals, *Charnley and Rostvold, Inc*.

Industry Employment

- Vice President, Analyst, Allianz Global Investors, June 2012 - July, 2015.
  Focus: Systematic strategies (US, Global, International & Emerging Market)

- Sr. Research Associate, Axioma Inc, May 2008 - May 2012
  Focus: Quantitative portfolio construction and alpha/risk factor alignment problems.

- Summer Intern, IBM T.J. Watson Research Center, May - August, 2007

Academic Employment

- Visiting Professor, Quantitative Methods, Krannert School of Management,
  Purdue University, August, 2015 - present.

- Visiting Professor, Quantitative and Computational Finance (QCF) program,
  Georgia Institute of Technology, Spring 2011.

Professional Skills and Course Work

- *Accounting:* Financial Accounting – B/S, I/S, C/F statements, income measurement, financial disclosures; Intermediate Accounting – measurement and analysis of cash and cash equivalents, inventories, receivables, PP&E, intangibles, investments, current and long term liabilities; Financial Statement Analysis – analysis of operating, financing and investing activities, profitability analysis, equity valuation models; Managerial Accounting – costing methodologies, cost-volume-profit analysis, variable costing, activity-based costing, profit planning, budget analysis and performance attribution, standard costs and variances, differential analysis. ***Think like an Accountant!***

- *Economics*: Micro-economics – supply-demand relationships, equilibrium analysis, surplus evaluation, monopoly, oligopoly and monopolistic market structure analysis, Cobb-Douglas production function; Macro-economics – key macro-economic indicators, interaction of interest rates, exchange rates, unemployment rate, monetary policy and real-growth rate of economies; Econometrics – cross-sectional, time series, instrumental variable and fixed-effects regressions, heteroscedasticity/auto-correlation correction, matching and propensity score estimators, factor models; International Trade – labor productivity, comparative advantage and terms of trade; Industrial Organization – analysis of monopolies, anti-trust laws and enforcements, Cournot/Bertrand equilibrium, structure of American industries; Behavioral Economics – markets, games and strategic behavior, collusion, bargaining, behavioral biases – representativeness, availability bias, herding, overconfidence, framing, loss aversion. ***Think like an Economist!***

- *Finance*: Corporate Finance – source and use of funds, short and long term financing, cost of capital, return on investment, capital structure and M&M theorems, dividend policies, make-vs-buy decisions, financial planning; Asset Pricing Theory – CAPM, Fama-French models and extensions, Arbitrage Pricing Theory, factor risk models; Market Anomalies and Trading Strategies – size, value, growth, momentum, short and long term reversals, accruals; exposure to fixed income valuation models, derivative pricing models and alpha signal construction (technical, fundamental, behavioral and analyst recommendation signals). ***Think like a Financial Analyst!***

- *Portfolio Management:* Portfolio construction - Markowitz mean-variance optimization framework, robust portfolio construction, tax-aware optimization, game-theoretic considerations, alpha-risk factor alignment analysis, integration of alpha, risk and trading models, constraint attribution; performance attribution – factor and returns based attribution, Sharpe style analysis; risk attribution – fundamental, statistical and hybrid risk models, identification of hidden and unaccounted systematic risk exposures; Asset Management Industry – conducted meetings with leading consultants (Russell, Mercer, Wilshire, etc), pension funds and other asset owners, involved in day-to-day management and monitoring of 40 Act (mutual) funds based on quantitative strategies. ***Think like a Portfolio Manager!***

- *Software:* Programming/Scripting Languages – C, C++, Java, python; optimization softwares – CPLEX, XPRESS, COIN-OR, MS Excel; financial softwares and risk platforms – Axioma, MSCI Barra (Aegis), Bloomberg, Factset, Stata; I have been using computer codes for over fifteen years and feel comfortable adapting to any programming language, database or software infra-structure.

Awards and Honors

- 2014 Excellence in Economics Scholarship, Krannert School of Management, Purdue University.
- 2008 Gerald L. Thompson award for Best Dissertation in Management Science, Carnegie Mellon University
- 2004 Egon Balas award for the best student paper in Algorithms, Combinatorics and Optimization, Carnegie Mellon University
- William Larimer Mellon Fellowship for doctoral studies at Carnegie Mellon University, 2002-2005.
- Ranked **26th** among **100,000 examinees** at the national level Joint Entrance Examination for admission to IITs in India, 1998.
- Received NSEP Gold medal for excellence in Physics - awarded to top 35 students selected by a national level competition in India, 1998.
- Selected to attend the International Mathematics Olympiad Training Camp – 33 students were selected for this camp by a national level competition in India, 1997.
- 1st position in Mathematics Olympiad, IIT Bombay, 1997.
- National Talent Scholar (India), 1996.

Publication Journals

Journal of Portfolio Management, Journal of Investment Management, Journal of Investing, Journal of Risk, Journal of Asset Management, Mathematical Programming

References

- Dr. Egon Balas, Tepper School of Business, Carnegie Mellon University
- Dr. Samuel Burer, Dept. of Management Sciences, University of Iowa
- Dr. Claude Greengard, Foss Hill Partners (former VP, R&D, Axioma Inc)
- Dr. John Guerard, McKinley Capital Management
- Dr. Harry Markowitz, Rady School of Management, University of California, San Diego
- Dr. Robert Stubbs, Axioma Inc