Arnav A. Sheth, MBA, Ph.D. **+1 (415) 862-7628** **arnavsheth@gmail.com**

About

- Seasoned quantitative researcher; publications in peer-reviewed practitioner journals.
- Entrepreneurial, and client-facing; founded two companies, involved in sales and more.
- Tenured finance prof; taught math at MIT and economics at UC, Berkeley.
  - Courses incl.: Derivatives, Quant Methods, Macroeconomics, Risk Mgmt., Calculus.

Skills

Factset, Matlab, R, Python, C, Java, MySQL, Fortran, and more

Experience

Quantitative Researcher — August 2022 to Present
American Century Investment Management, New York City, NY
- Quantitative equity research for $8b fundamental fund.
- Alpha factor construction, risk modeling, portfolio construction, and optimization.

Principal — September 2014 to July 2022
Gaji Analytics Consulting, LLC, Remote
- ESG factor search for Aperio Research (acquired by **Blackrock** in 2020).
- Returns-based style analysis (RBSA) algorithm for confidential **roboadviser startup**.
- Black-Litterman implementation for hedge fund **Lumen Advisors**.
- Comment scoring algorithm for **projectmanagement.com**.
- Credit scores, machine learning, database management on AWS for **brightquery.com**.
- **Cofounded** FP&A platform; involved in sales, **profitmodeler.com**.

Lecturer in Mathematics — July 2020 to June 2022
Massachusetts Institute of Technology, Cambridge, MA

Digital Learning Fellow in Finance — July 2019 to June 2020
MIT Sloan, Massachusetts Institute of Technology, Cambridge, MA
- Launched Finance Micromasters program on EdX platform.

Lecturer in Strategic Finance — January 2019 to December 2021
Minerva University, San Francisco, CA

Associate Professor of Finance (**tenured** in 2015) — July 2009 to June 2019
Graduate Business School, **Saint Mary's College of California**, Moraga, CA
- Director of MS in Finance; Founding Director of FinTech Certificate program.
- Taught across executive masters programs: MBA, MS in Finance, MS in Mgmt.

Visiting Researcher-Scholar in Finance — Summer 2019
Department of Banking and Finance, **University of Zurich**, Switzerland

Visiting Associate Professor of Finance — Summer 2017
Lord Meghnad Desai Academy of Economics, Mumbai, India

Visiting Assistant Professor of Economics — Autumn 2010
Haas School of Business, University of California, Berkeley, CA

Economist (Senior Consultant) — September 2008 to May 2009
Deloitte Tax, San Francisco, CA

Select Media Interviews

KGO Radio Causes of volatility in US Markets in August 2015.
Money's Edge Ripple versus Bitcoin and bank adoption.
Christian Science Monitor IRS Ruling of bitcoin as property.
CBS News Mt.Gox collapse and future of bitcoin.

Books

Sheth, Arnav, *Optimal Operating Strategies Under Stochastic Cash Flows.* Lambert Academic Publishing GmbH & Co. KG, 2011.

Select Peer-Reviewed Publications

Lam, Nancy L., and Sheth, Arnav. (2020), Too Much of a Good Thing: The Tipping Point of Employee Voice. *Journal of Economics and Business.*

A. Sheth and K. Teeple (2019). Connecting equity and foreign exchange markets through the WM "Fix": a trading strategy. *The Journal of Investment Strategies.*

A. Sheth (2017). The Carrot: Executive Compensation, Risk-Taking and Innovation. *Advances in Quantitative Analysis of Finance and Accounting.*

J. Kale, and A. Sheth (2016). Power-Log Portfolio Optimization for Managing Downside Risk. *International Review of Business Research Papers.*

J. Kale and A. Sheth (2016). Power-Log Optimization and Positively Skewed Option Returns Raise Portfolio Performance and Reduce Risk. *Journal of Investing.*

J. Kale and A. Sheth (2015). Downside Loss Aversion and Portfolio Growth. *Journal of Finance and Bank Management.*

A. Sheth. (2012). Hiring, Firing and Infighting: A Tale of Two Companies. *Computational Economics.*

A. Sheth, L. Shepp, and O. Palmon. (2011). Risk-taking, Financial Distress and Innovation. *Academy of Business Journal: Special Issue on the Global Debt Crisis.*

Select Presentations

Artificial Intelligence: What's the Story? Indian School of Management and Entrepreneurship. Mumbai, India. April 2018.

Leveraging Herd Behavior in Foreign Exchange Markets. Consortium for Data Analytics in Risk. Berkeley, CA. January 2017.

Power-Log Portfolio Optimization for Maximizing Portfolio Growth and Controlling Tail Risk. INFORMS Minneapolis, MN. October 2013.

The carrot: Rewarding Bad Managers. Western Economic Association (WEA). San Francisco, CA. June 2012.

Capturing the Chaos: Measuring Market Volatility. Pillai Institute of Management Studies. Mumbai, India. June 2011.

Education

Ph.D. and M.B.A, Finance — 2007
Rutgers Business School, Newark and New Brunswick, New Jersey

M.A., Economics — 2004
Rutgers University, New Brunswick, New Jersey

B.A., Economics-Mathematics and Philosophy — 2000
Lawrence University, Appleton, Wisconsin