Philip Z. Maymin

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CURRENT POSITION

NYU School of Engineering, 2008-present

Assistant Professor of Finance and Risk Engineering
Track Coordinator, Technology and Algorithmic Finance
Founding managing editor of *Algorithmic Finance* and founding co-editor-in-chief of *Journal of Sports Analytics.*
Author of Financial Hacking textbook and 22 published academic research articles in diverse fields:
Finance and Risk: *Journal of Portfolio Management, Financial Markets and Portfolio Management, Journal of Investing, Journal of Wealth Management, Journal of Investment Strategies, Journal of Investment Management, Quantitative Finance Letters, Risk and Decision Analysis, Journal of Applied Finance, Quantitative Finance, Algorithmic Finance.* **Economics:** *North American Journal of Economics and Finance, Journal of Behavioral Finance and Economics, Advances in Austrian Economics.* **Complexity:** *Complex Systems, World Review of Entrepreneurship Management and Sustainable Development, European Journal of Finance and Banking Research, International Journal of Business and Finance Research.* **Sports Management:** *International Journal of Sport Finance, Journal of Quantitative Analysis in Sports, International Journal of Computer Science in Sport.*

EDUCATION

University of Chicago Booth School of Business

Ph.D. in Finance, 2007

Harvard University Engineering and Applied Sciences

M.S. in Applied Mathematics, 1997
Two degrees (M.S. and B.A.) in combined 3.5 years.

Harvard University Faculty of Arts and Sciences

B.A. in Computer Science, 1997
Dean's List. Harvard Scholarships, 1993, 1997.

PORTFOLIO MANAGEMENT EXPERIENCE

Maymin Capital Management LLC, Co-Founder and Portfolio Manager, 2005-2007

$50 million behavioral relative value hedge fund. Traded equity derivatives and statistical arbitrage strategies globally.

Ellington Management Group LLC, Portfolio Manager, 2000-2004

Co-launched and ran equity derivatives and statistical arbitrage desks. Traded and negotiated contracts. Developed models and maintained databases and programs. Volatility and statistical arbitrage.

Long-Term Capital Management LP, Strategist, 1996-1999

Developed and traded relative-value strategies in equities and equity derivatives globally. Closed-end funds, local vs. foreign premiums, warrants, CBs, high-yield bonds, and dispersion and volatility arbitrage.

SKILLS, CREDENTIALS, AND MISCELLANEOUS

Consulting: Portfolio and risk management, financial expert witness, and optical and traditional basketball analytics.
Programming: Mathematica, R, C/C++, SQL, Visual Basic, Perl, Python, PHP, HTML/CSS, Javascript, LaTeX, LISP, Scheme, Pascal, Prolog, ML. Finalist for Loebner prize in Artificial Intelligence, 1995. Winfield M. Sides prize in Computer Science, 1993.
Law: JD (2010), California Bar #272798, former Justice of the Peace, award-winning journalist, Congressional candidate.
NBA: Analytics consultant for NBA teams, 600+ media-credentialed articles, Basketball GM & Scouting certificate.
Teaching: Graduate courses on behavioral finance, risk management and asset pricing, derivatives, and hedge funds.
Presentations: MIT SSAC 2011, 2012, and 2013, IAQF, SOA, SEA, Columbia, Cornell, Stanford, NYU Stern, TEDxNSIT, ...
Media: *American Banker*, BBC, Bloomberg*, Boston Globe, CBS, CNBC, ESPN, Financial Times, Forbes*, Fox News, Guardian, MSNBC, Newsweek, New York Post*, New York Times, NPR, Slate, USA Today, XM, WABC, WNYC, …* (* authored or co-authored)