Nataliya Gerasimova

PERSONAL DETAILS

E-mail: nataliya.gerasimova@nnh.no
Address: Norwegian School of Economics
Helleveien 30
5045 Bergen
Norway

Citizenship: Russian
Phone: +41 (0)786026682

EDUCATION

- Assistant Professor — August 2017 - present
  Norwegian School of Economics
- Ph.D. Candidate — September 2011 - June 2017
  University of Lausanne, Swiss Finance Institute
- Visiting Scholar — February 2016 - July 2016
  Georgia State University
- MSc in Economics — October 2011
  Rheinische Friedrich-Wilhelms-Universitaet Bonn, Germany
- Diploma in Mathematical Methods in Economics — June 2009
  Moscow State University of Economics, Statistics and Informatics, Russia
- Secondary School Diploma, — June 2004
  School 38, Moscow, Russia

WORKING PAPERS

- House of Funds, 2016
- Strategic Interaction between Hedge Funds and Prime Brokers (with Eric Jondeau), 2015
- Do Prime Brokers Induce Similarities in Hedge Funds Performance?, 2014
- Measuring Leverage in the Hedge Fund Sector, 2013

WORK IN PROGRESS

- How Constrained are Hedge Funds? (with Roberto Steri), 2016
- Triple A: Activism, Accounting and Audit, 2016

AWARDS AND SCHOLARSHIPS

- AFA Student Travel Grant — January 2016
- Best Doctoral Paper Award
  21st Annual MFS Conference — June 2014
- Graduate Student Fellowship,
  Swiss Finance Institute — September 2011 - August 2012
- 2nd place in International Student Olympiad “Business and Management”
  on the section “Operation Research in Economics” — December 2008

Conference and Workshop Presentations

- China International Conference in Finance (Hangzhou, July 2017)
- World Finance Conference (Cagliari, July 2017)
- Brown Bag Seminar University of Lausanne (Lausanne, October 2016)
- China International Conference in Finance (Xiamen, July 2016)
- Alternative Investments Conference (Monaco, June 2016)
- Eastern Finance Association (Baltimore, April 2016)
- Southern Finance Association (Florida, November 2015)
- SFI Research Days (Gerzensee, June 2015)
- Amsterdam DSF/TI PhD Seminars (Amsterdam, November 2014)
- World Finance Conference (Venice, July 2014)
- 21st Annual MFS Conference (Prague, June 2014), Best Doctoral Paper Award
- 6th International IFABS Conference (Lisbon, June 2014)
- SFI Research Days (Gerzensee, June 2014)
- Ph.D. Workshop at the 31st International French Finance Association Conference (Aix-en-Provence, May 2014)
- MEKON 2014 (Ostrava, February 2014)

Teaching Assistance

- Derivatives (MSc in Finance), 2016
- Inefficient Markets (MSc in Finance), 2015
- Corporate Finance (MSc in Finance), 2013 - 2015, 2017
- Financial Engineering (MSc in Finance), 2013 - 2015
- Empirical Asset Pricing (PhD Program), 2014

Previous Work Experience

- Moscow Region Government — February - April 2009
  Pregraduation practice
- Investment bank JP Morgan, Moscow, Russia — August 2007
  Trainee in the Department of Derivatives and Structured Products

Additional Information

Languages: Russian native; English fluent; German intermediate; French basic

IT Skills:

programming languages:	Matlab, Wolfram Mathematica, R, Python
statistical packages:	EViews, SAS, SPSS, Stata, Statistica

Bergen, 12 September 2017