
CURRICULUM VITAE

IVAN SHALIASTOVICH

CONTACT INFORMATION

The Wharton School
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AREAS OF SPECIALIZATION

Asset Pricing, Financial Econometrics

EDUCATION

Ph.D. in Economics, Duke University, Department of Economics, May 2009

M.A. in Economics, Duke University, Department of Economics, January 2006

B.A. *Summa Cum Laude* in Economics and Mathematics, American University in Bulgaria, 2003

PUBLICATIONS

Ravi Bansal and Ivan Shaliastovich, 2010, "Confidence Risks and Asset Prices," *American Economic Review*, papers and proceedings, 100(2): 537—41.

Eraker, Bjørn, and Ivan Shaliastovich, 2008, "An Equilibrium Guide to Designing Affine Pricing Models," *Mathematical Finance* 18, 519—43.

WORKING PAPERS

Ivan Shaliastovich, "Learning, Confidence and Option Prices," 2009 (*Job Market Paper*)

Ravi Bansal and Ivan Shaliastovich, "Confidence Risks and Asset Prices," 2009

Ravi Bansal and Ivan Shaliastovich, "A Long-Run Risks Explanation of Predictability Puzzles in Bond and Currency Markets," 2009

Ravi Bansal and Ivan Shaliastovich, "Learning and Asset-Price Jumps," 2009

Ivan Shaliastovich and George Tauchen, "Pricing of Time-Change Risks," 2009

PROFESSIONAL AND ACADEMIC EXPERIENCE

2009 Assistant Professor, Wharton School, University of Pennsylvania

2009 Post-graduate workshop on Econometrics, Belarusian Economic Research and Outreach Center, Minsk, Belarus, November 24-28, 2009

2008~2007 Duke University, Summer School Instructor

Referee for Journal of Finance, Econometrica, Journal of Econometrics, Review of Financial Studies, Journal of Monetary Economics, Canadian Journal of Economics, Finance Research Letters, Journal of Financial Econometrics

ACADEMIC PRESENTATIONS

"Confidence Risks and Asset Prices"

American Economic Association Meeting – January 2010

"Learning, Confidence and Option Prices"

2010 Texas Finance Festival – May 2010

Rice University – October 2009

NYU (Stern), Carnegie Mellon (Tepper), Washington University in St. Louis (Olin), University of Pennsylvania (Wharton), Columbia (GSB), University of Chicago (Booth), Northwestern University (Kellogg) – January-February 2009

Triangle Econometrics Conference (Duke-UNC) -- December 2008

"Learning and Asset-Price Jumps"

Western Finance Association, San-Diego, June 2009

"New Hope for the C-CAPM" Workshop, University of Aarhus, Denmark, May 2008

"A Long-Run Risks Explanation of Predictability Puzzles in Bond and Currency Markets"

Winter Finance Conference, University of British Columbia, Canada, March 2008

Financial Research Association Meeting, Las Vegas, December 2007

Discussion:

"An Equilibrium Term Structure Model with Recursive Preferences," by Anh Le and Kenneth Singleton, AEA 2010

"Macroeconomic Uncertainty and Asset Prices: A Stochastic Volatility Model," by Hwagyun Kim, Hyoung Il Lee, Joon Y. Park, and Hyosung Yeo, AFA 2010

ACADEMIC HONORS AND AWARDS

Duke Economics Doctoral Fellowship, 2003 – 2004

Outstanding Achievement Award in Economics and Mathematics, American University in Bulgaria, May 2003

Bronze Medal at the National Mathematics Olympiad, Minsk, Belarus, Fall 1998