

## CURRENT POSITION

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**POLYTECHNIC INSTITUTE OF NEW YORK UNIVERSITY** 2008-now  
**ASSISTANT PROFESSOR OF FINANCE AND RISK ENGINEERING**

Research and working and accepted papers:

- [The Hazards of Propping Up: Bubbles and Chaos](#)  
International Journal of Business and Finance Research 2009, vol. 3, no. 2.
- [Music and the Market: Song and Stock Volatility](#)  
Research featured in dozens of radio interviews and global newspaper articles.
- [Metanoia and the Market](#)
- [The Minimal Model of Financial Complexity](#)
- [Self-Imposed Limits to Arbitrage](#)

## EDUCATION

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**UNIVERSITY OF CHICAGO GRADUATE SCHOOL OF BUSINESS** 2007  
**PH.D. IN FINANCE**

Dissertation Title: [Self-Imposed Limits to Arbitrage](#). Dissertation Committee Members:

[Richard H. Thaler](#) (chair), [Nicholas C. Barberis](#), [Tobias J. Moskowitz](#), and [Ľuboř Pástor](#).

Fulfilled coursework requirements in first year. Achieved candidacy in second year.

[Graduated](#) and received [diploma](#) on December 7, 2007.

**HARVARD UNIVERSITY** 1997  
**M.S. IN APPLIED MATHEMATICS AND B.A. IN COMPUTER SCIENCE**

Two degrees in 3.5 years. Dean's List. Harvard Scholarships, 1993 and 1997.

## POLICY AND JOURNALISM EXPERIENCE

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**THE YANKEE INSTITUTE FOR PUBLIC POLICY, INC.** 2007-now  
**POLICY SCHOLAR**

Editorials on state policies published in *Connecticut Post*, *Waterbury Republican-American*, *Hartford Business Journal*, and *Greenwich Post*, among others.

**THE FAIRFIELD COUNTY WEEKLY** 2006-now

Published 100+ [columns](#) of commentary and analysis on politics and economics.

Winner of [2007 Excellence in Journalism Award – Radio Investigative](#) by the Connecticut chapter of the Society of Professional Journalists.

Author of [Yankee Wake Up](#), a collection of essays, available on [Amazon.com](#).

**U.S. HOUSE OF REPRESENTATIVES, CT'S 4<sup>TH</sup> DISTRICT** 2006

[Libertarian Party Candidate for Congress](#). Received more than 3,000 votes.

Hundreds of print articles, dozens of radio shows, and several appearances on national TV on MSNBC News Live, MSNBC's *Tucker*, and C-SPAN. [Videos available](#).

Subject of national documentary [“Running for a Change”](#) by the Washington Post.

## PORTFOLIO MANAGEMENT EXPERIENCE

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### **MAYMIN CAPITAL MANAGEMENT LLC** 2005-2007

#### **CO-FOUNDER AND PORTFOLIO MANAGER**

Jointly with father Zak Maymin started Behavioral Relative Value hedge fund.  
Managed \$50 million on average trading equity derivatives and statistical arbitrage strategies in the US, Europe, and Asia.

### **ELLINGTON MANAGEMENT GROUP LLC** 2000-2004

#### **PORTFOLIO MANAGER**

Jointly with father Zak Maymin launched and ran entire equity derivatives and statistical arbitrage desks. Managed both the portfolio and the business.  
Developed all models, built all business relationships, negotiated all documents, and programmed and maintained all databases and programs.  
Strategies included convertible bond arbitrage, volatility arbitrage, statistical arbitrage, and special situations.

### **LONG-TERM CAPITAL MANAGEMENT LP** 1996-1999

#### **STRATEGIST**

Developed and traded relative-value strategies in equities and equity derivatives in the USA, Europe, Japan, Hong Kong, Korea, Thailand, Taiwan, the Philippines, Singapore, Australia, New Zealand, and India.  
Strategies included closed-end fund arbitrage, local vs. foreign premiums, warrant arbitrage, convertible bond arbitrage, high-yield bond strategies, mean-reversion, and volatility plays both in single-stocks and indices.

## TEACHING EXPERIENCE

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### **POLYTECHNIC INSTITUTE OF NEW YORK UNIVERSITY** 2009

Teaching three courses:

- Financial Risk Management & Asset Pricing
- Exotic Derivatives
- Behavioral Finance

### **HARVARD UNIVERSITY** 1996

#### **HEAD TEACHING FELLOW** – “Principles of Programming Languages”

First undergraduate to be head teaching fellow for this course.  
Taught weekly classes. Graded. Languages included Prolog, ML and Scheme.

### **PHILLIPS ACADEMY** 1993

#### **INSTRUCTOR** – “Advanced Computer Science”

First Phillips Academy student to teach while student.  
Taught most advanced computer science class for half of the semester.

## OTHER PUBLICATIONS AND PAPERS

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“Extending the Lambda Calculus to Express Randomized and Quantumized Algorithms,” [preprint](#) quant-ph/9612052 on arxiv.org, introduces two formal systems that can serve as the basis for programming languages for stochastic and quantum computers.

“The Lambda-Q Calculus Can Efficiently Simulate Quantum Computers,” [preprint](#) quant-ph/9702057 on arxiv.org, shows that the lambda-q calculus of the previous paper is at least as powerful as quantum Turing machines, and suggests it may be strictly stronger.

“Programming Complex Systems”, [preprint](#) quant-ph/9710035 on arxiv.org, combines and extends the above to complex systems. Prepared for the International Conference on Complex Systems.

“Pricing Multiple Warrants,” an article written at LTCM.

“Quantum Computation,” a talk given at Harvard University, open to the public.

## OTHER ACTIVITIES AND SKILLS

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- Memberships: American Finance Association, Financial Management Association, Econometric Society, MENSA, Connecticut Press Club.
- Chess: 1992 Massachusetts Class Championships, first place in my section. 2008 Continental Open, third place in my section.
- Writing: Chosen by Orson Scott Card to participate in 2002 writing workshop.
- Acting: Played [small role in an independent film](#). Training in Meisner method.
- AI: One of four Finalists in the 1995 Loebner prize in Artificial Intelligence.
- Law: Online J.D. program at Northwestern California University School of Law, final year. Passed Baby Bar exam for first-year law students.
- Sports Management: Received [Basketball GM & Scouting Certificate](#) in 2007 from Sports Management Worldwide. Reference: Dr. Lynn Lashbrook, President.
- Other Study: [Russell Sage Summer Institute on Behavioral Economics, 2000](#), and [Stephen Wolfram’s A New Kind of Science \(NKS\) Summer School, 2007](#).
- Basketball: Wrote [600 articles](#) on NBA as Editor for Basketball News Services.
- [Justice of the Peace](#) in Greenwich, CT for a second term expiring January, 2013.
- Languages: Native/fluent in English and Russian, beginning Japanese and French.
- Computer languages: Mathematica, S-PLUS and R, C and C++, SQL, Visual Basic, Perl, Python,  $\text{\LaTeX}$ , HTML, CSS, Javascript, LISP, Scheme, Pascal, Prolog, ML.