

Ricardo Lopez Aliouchkin

Personal Details

Date of Birth: 10/26/1981

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Martin J. Whitman School of
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EDUCATION

2010 – 2016

PhD in Finance

Stockholm School of Economics (SSE), Stockholm, Sweden

2007 – 2010

BSc in Economics

Stockholm University, Stockholm, Sweden

ACADEMIC POSITIONS

2016 – Present

Assistant Professor of Finance

Martin J. Whitman School of Management, Syracuse University, Syracuse, NY

WORKING PAPERS

Variance Premium, Downside Risk, and Expected Stock Returns, (with *Bruno Feunou*, *Roméo Tédongap*, and *Lai Xu*), Nov-2017

Presented at: OptionMetrics' 6th Annual Research Conference (2017); 4th Empirical Finance Workshop, ESSEC Business School (2017);

Option-implied Idiosyncratic and Systematic Risk in the Cross-section of Expected Stock Returns, Nov-2015

Presented at: Society for Financial Econometrics Summer School at Harvard Department of Statistics (2014); National PhD Workshop in Finance, Swedish House of Finance (2015);

Option Pricing with Stochastic Conditional Skewness, Nov-2015

Presented at: Society for Financial Econometrics Summer School at Harvard Department of Statistics (2014); PhD Nordic Finance Workshop, Aalto University (2015);

TEACHING EXPERIENCE

2017 (Fall)

Principles of Finance (Bachelor, Whitman School of Management)

2016 (Fall)

Corporation Finance (Bachelor, Whitman School of Management)

SCHOLARSHIPS AND AWARDS

2015 – 2016	Skandia Thule Foundation Research Grant
2014 – 2016	The Swedish Bank Research Foundation, research grant
2013 – 2015	Fränckel Fund, travel grant, SSE

LANGUAGE AND COMPUTER SKILLS

Languages: Swedish (native), English (fluent), Spanish (fluent), Russian (fluent)
Computer: MATLAB, Stata, L^AT_EX