

Vadim di Pietro

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Citizenship: Canada, Italy

EMPLOYMENT

Desautels Faculty of Management, McGill University, Sep 2009 – present, Montreal, Canada
Associate Professor, Finance

- Recipient of the 2014-15 Desautels Faculty of Management Distinguished Teaching Award.

Desautels Capital Management, Sep 2011 – present, Montreal, Canada
Chief Investment Officer

- Program mentor for undergraduate HIM and graduate MMF students who work as analysts at Desautels' student-run investment management firm, which has approximately \$4M of assets under management.
- Responsibilities include: providing guidance and feedback to students on their investment pitches; trade approval; compliance; client communication; marketing; back-office.

JPMorgan Chase, Jul 2007 – Aug 2009, London, UK
Associate: Global Asset Allocation and Alternative Investments

- Developed quantitative alpha investment strategies and marketed these to clients.
- Contributed to JPMorgan's asset allocation publications: Global Markets Outlook and Strategy, The JPMorgan View, Alternative Investments Outlook and Strategy, and Flows and Liquidity.
- Ranked top 10% of associates in 2008.

Canada Pension Plan Investment Board, January 2002 - May 2002, Toronto, Canada
Mathematical Finance Internship Program – Research Analyst

- Developed an international asset allocation model to optimize country-sector allocation under foreign investment constraints.

EDUCATION

Northwestern University, Kellogg School of Management, Evanston, USA
Ph.D. in Finance, June 2007

Thesis: Essays in Empirical Asset Pricing (available upon request)

Research interests: Asset Pricing, Option Pricing, Behavioural Finance, Market Microstructure

University of Toronto, Toronto, Canada
Masters in Mathematical Finance, 2002

McGill University, Montreal, Canada
B.Eng. in Mechanical Engineering/Minor in Management, 2001

AWARDS AND ACADEMIC DISTINCTIONS

Fellowship, Northwestern University, Kellogg School of Management, 2002-2007

Fellowship, Merrill Lynch, 2006-2007

Co-organized Kellogg Hedge Fund Conference: "Recent Research on Hedge Funds and Performance Measurement," 2006

2nd Place, Quebec Provincial Public Speaking Championships, 1994

1st Place, Quebec Provincial Debating Championships, 1993

PROFESSIONAL DESIGNATIONS

CFA Cj ctvgtj qf gt
Advising Representative of a Portfolio Manager

LANGUAGES

.....English, French, Italian