
CURRICULUM VITAE

IVAN SHALIASTOVICH

CONTACT INFORMATION

The Wharton School
University of Pennsylvania
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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

EMPLOYMENT HISTORY

2009 – Assistant Professor, Wharton School, University of Pennsylvania

PUBLICATIONS

Ravi Bansal and Ivan Shaliastovich, 2011, "Learning and Asset-Price Jumps," *Review of Financial Studies*, 24(8): 2738 – 80
Ivan Shaliastovich and George Tauchen, 2011, "Pricing of Time-Change Risks," *Journal of Economic Dynamics and Control*, 35(6): 843–58
Ravi Bansal and Ivan Shaliastovich, 2010, "Confidence Risks and Asset Prices," *American Economic Review*, papers and proceedings, 100(2): 537–41
Bjørn Eraker and Ivan Shaliastovich, 2008, "An Equilibrium Guide to Designing Affine Pricing Models," *Mathematical Finance* 18, 519–43

WORKING PAPERS

Bjørn Eraker, Ivan Shaliastovich and Wenyu Wang, 2012, "Durable Goods, Inflation Risk and the Equilibrium Term Structure"

Ravi Bansal, Dana Kiku, Ivan Shaliastovich, and Amir Yaron, 2012, "Volatility, the Macroeconomy, and Asset Prices"

Ravi Bansal and Ivan Shaliastovich, 2011, "A Long-Run Risks Explanation of Predictability Puzzles in Bond and Currency Markets"

Ivan Shaliastovich, 2011, "Learning, Confidence and Option Prices"

Ravi Bansal and Ivan Shaliastovich, 2009, "Confidence Risks and Asset Prices," NBER Working Paper w14815

PROFESSIONAL AND ACADEMIC SERVICE

Grants and Awards:

MFA 2012, Best Asset Pricing Paper Award

FY 2012 NASDAQ OMX Educational Foundation Research Fellow

Rodney White Center Grants, 2012

Referee service:

Canadian Journal of Economics, Econometrica, European Journal of Finance, Finance Research Letters, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Finance, Journal of Financial Econometrics, Journal of Financial Markets, Journal of International Economics, Journal of Financial and Quantitative Analysis, Journal of Monetary Economics, Mathematics and Financial Economics, Review of Asset Pricing Studies, Review of Derivatives, Review of Finance, Review of Financial Studies

PhD. Dissertation Committee:

Efstathios Avdis (placed at Alberta School of Business, University of Alberta, 2012)
Brent Glover (placed at Tepper School of Business, Carnegie Mellon University, 2011)
Wenyu Wang

ACADEMIC PRESENTATIONS AND WORKSHOPS:

"Volatility, the Macroeconomy, and Asset Prices"

2012 American Finance Association Meeting – January 2012
Wharton Finance, Brown Bag Micro Seminar – October 2011
University of New South Wales, University of Sydney, University of Technology Sydney – August 2011

"Learning, Confidence and Option Prices"

2010 Western Finance Association Meeting – June 2010
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

“Confidence Risks and Asset Prices”

2010 American Economic Association Meeting – January 2010
5-star conference, NYU Stern – December 2010

“Learning and Asset-Price Jumps”

Wharton Finance, Brown Bag Macro Seminar – October 2010
2009 Western Finance Association -- 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

Post-graduate workshop on Econometrics

Belarusian Economic Research and Outreach Center -- November 2009, December 2011

DISCUSSIONS:

“International Correlation Risk,” by Philippe Mueller, Andreas Stathopoulos and Andrea Vedolin,
Duke-UNC Conference, 2012

“Consumption, Asset Prices and Persistent Macroeconomic Uncertainty,” by Michal Pakos, WFA
2011

“Estimating Continuous-Time DSGE Models using Macro and Financial Data,” by Bent Jesper
Christensen, Olaf Posch, and Michel van der Wel, WFA 2011

“Understanding Bond Risk Premia,” by Anna Cieslak and Pavol Povala, WFA 2011

“Asset Prices and Real Exchange Rates with Deep Habits,” by Christian Heyerdahl-Larsen, WFA
2011

“Two Trees the EZ Way,” by Christian Schlag, Nicole Branger, Ioana Dumitrescu and Vesela
Ivanova, SFS Cavalcade 2011

“Optimal Option Portfolio Strategies” by Jose Faias and Pedro Santa-Clara, AFA 2011

“Anomalies and Financial Distress” by Doron Avramov, Tarun Chordia, Gergana Jostova, and
Alexander Philipov, CFEA 2010

“Uncertainty and Leveraged Lucas Trees: The Cross Section of Equilibrium Volatility Risk
Premia” by Andrea Vedolin, WFA 2010

“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,
Hyoungh Il Lee, Joon Y. Park, and Hyosung Yeo, AFA 2010