

August 21, 2020

## Jayant Rao

Claremont Graduate University  
Department of Politics & Economics  
170E 10th Street  
Claremont, California 91711, USA

Citizenship: India  
Mobile: +1 (909) 344 7085  
Website: [jayantrao.com](http://jayantrao.com)  
Email: [jayant.rao@cgu.edu](mailto:jayant.rao@cgu.edu)

---

### EDUCATION

**Ph.D. in Economics Candidate**, Claremont Graduate University, Claremont, CA (USA) – 12/2020

**M.A. in Economics**, Claremont Graduate University, Claremont, CA (USA) – 05/2017

**PGDBM(MBA - Finance)**, N.L. Dalmia Institute of Management Studies & Research, Mumbai (India) – 05/2013

**Bachelor of Commerce**, University of Mumbai, Mumbai (India) – 06/2008

### OTHER EDUCATION

*Chartered Financial Analyst*, ICFAI, India – 07/2012

*Accounting Technician*, ICAI, India – 02/2009

### CURRENT PROFESSIONAL EXPERIENCE

#### **Adjunct Faculty**

*Loyola Marymount University – Bellarmine College Liberal Arts*, Los Angeles, CA (USA)- 08/19/2019 - Present

#### **Teaching Assistant**

*Claremont Graduate University*, Claremont, CA (USA)- 09/02/2019 - Present

*Pomona College*, Claremont, CA (USA)- 08/15/2020 - Present

### PREVIOUS PROFESSIONAL EXPERIENCE

#### **Adjunct Faculty**

*California State University Channel Islands – MVS School of Business & Economics*. Camarillo, CA (USA) – 07/01/2017 to 05/30/2018

#### **Instructor**

*Johns Hopkins Center for Talented Youth*. Baltimore, MD (USA) – 06/23/2016 to 08/04/2016 & 06/23/2017 to 08/03/2017

#### **Adjunct Faculty**

*California State Polytechnic University Pomona – College of Business Administration*. Pomona, CA (USA) – 03/15/2016 - 06/04/2016

August 21, 2020

**Financial Analyst**

*D.E.Shaw & Co.* Hyderabad, Telangana (India) – 02/20/2013 to 06/24/2015

**Management Intern**

*State Bank of India.* Mumbai, Maharashtra (India) – 05/15/2012 to 06/15/2012

**RESEARCH AND TEACHING INTERESTS**

**Research:** Empirical Macroeconomics and Finance, Portfolio Management, Econometrics

**Teaching:** Econometrics, Time Series Econometrics, Macroeconomics, Business Finance, Portfolio Management, Derivatives, Statistical Programming

**TEACHING EXPERIENCE**

**Instructor**

*ECON 2300 - Introductory Statistics* (Undergraduate), Loyola Marymount University – Fall 2019, Spring 2020, Fall 2020

*FIN 300 - Business Finance* (Undergraduate), California State University Channel Islands – Fall 2017, Spring 2018

*ECON 110 - Principles of Microeconomics* (Undergraduate), California State University Channel Islands – Spring 2018

*ECON 310 - Intermediate Microeconomics* (Undergraduate), California State University Channel Islands – Fall 2017

*ECON 470 - The World Economy* (Undergraduate), California State University Channel Islands – Fall 2017

*FRL 301 - Managerial Finance II* (Undergraduate), California State Polytechnic University Pomona – Spring 2016

*Macroeconomics & Global Economy* (High School), Johns Hopkins University Center for Talented Youth Summer Program - Summer 2016, Summer 2017

**Teaching Assistant**

*ECON 381 - Probability and Statistics for Economists* (Graduate), Claremont Graduate University – Fall 2019, Fall 2020

*ECON 384 - Time Series for Economists* (Graduate), Claremont Graduate University – Spring 2020

*ECON 167 - Econometrics* (Undergraduate), Pomona College – Fall 2020

August 21, 2020

## WORKING PAPERS

*“Co-movements & Instability in Cryptocurrency Markets”* with Pierangelo De Pace

## WORK IN PROGRESS

*“Active Portfolio and Risk management with Cryptocurrencies as an asset class”*

*“Contagion & Exuberance in Cryptocurrency Markets”* with Pierangelo De Pace

*“COVID-19 - Tail Dependence between Cryptocurrencies and Conventional Assets”*  
with Pierangelo De Pace

## CONFERENCE AND SEMINAR PRESENTATIONS

*94th Annual Conference of the Western Economic Association International (WEAI).*  
San Francisco, CA (USA) – 06/29/2019

*27th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics.*  
Federal Reserve Bank of Dallas, Dallas, TX (USA) – 03/29/2019 (by co-author)

## FELLOWSHIPS AND GRANTS

*Muriel & David Robinson Fund (Tuition Fellowship),* Claremont Graduate University  
– 08/2015 - 05/2016

*Tuition Fellowship,* Claremont Graduate University – 08/2016 - 05/2017

*Hayek Fund for Scholars,* Institute for Humane Studies, George Mason University –  
10/2019, 02/2020

## SKILLS

**Programming:** MATLAB, R, EViews, Stata, Gauss, Python, T<sub>E</sub>X, Git, GitHub

**Languages:** Marathi & Hindi (native), English (fluent)

## CURRENT PROFESSIONAL MEMBERSHIPS

American Economic Association (AEA), Western Economic Association International (WEAI)