JASMINA HASANHODZIC
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POSITION
Assistant Professor of Finance, Babson College, Wellesley MA, August 2015-present

EDUCATION
Ph.D., Economics, Boston University, Boston MA, May 2015

Ph.D., Electrical Engineering and Computer Science (GPA: 5.0/5.0), Massachusetts Institute of Technology, Cambridge MA, January 2007

B.S., Applied Mathematics and Electrical Engineering *(Summa Cum Laude)*, Yale University, New Haven CT, May 2002

FIELDS OF INTEREST
Computational Finance, Asset Pricing, Investment Management, Macro-Public Finance

TEACHING AT BABSON COLLEGE
Security Valuation (undergraduate), Spring 2016 - present (multiple sections each term)
Average instructor assessment (last 3 years, 1 = best): 1.39/5.00, 1.26/5.00, 1.43/5.00
Managing Portfolios (M.S. and MBA), Spring 2019
Average instructor assessment (1 = best): 1.35/5.00

INDUSTRY POSITIONS
Research Scientist and Vice President, AlphaSimplex Group, Cambridge MA, 2007-2011
Consultant, Credit Suisse Quantitative Equity Research, New York NY, 2007-2011
Work on the CS 130/30 Index paper, the winner of the Bernstein Fabozzi/Jacobs Levy Award for an Outstanding Article

PUBLICATIONS
"Simulating the Blanchard Conjecture in a Multi-Period Life-Cycle Model", *AEA Papers & Proceedings*, forthcoming.
"Valuing Government Obligations When Markets Are Incomplete" (with Laurence Kotlikoff), *Journal of Money, Credit, and Banking*, (2019) 51: 1815-1855.
"What Do Humans Perceive in Asset Returns?" (with Andrew W. Lo and Emanuele Viola), *Journal of Portfolio Management*, (2019) 45: 49-60.
"On Black's Leverage Effect in Firms with No Leverage" (with Andrew W. Lo), *Journal of Portfolio Management*, (2019) 46: 106-122.
"A Computational View of Market Efficiency" (with Andrew W. Lo and Emanuele Viola), *Quantitative Finance*, (2011) 11: 1043-1050.
"Can Hedge-Fund Returns Be Replicated?: The Linear Case" (with Andrew W. Lo), *Journal of Investment Management*, (2007) 5: 5-45.

WORKING PAPERS

"A Study of Generational Risk in Life-Cycle Models" (with Laurence Kotlikoff), June 2019, *Revise and Resubmit at the Journal of Money, Credit and Banking*.

This work builds on "Generational Risk—Is It a Big Deal? Simulating an 80-Period OLG Model with Aggregate Shocks", NBER Working Paper 19179.

"Borrowing Costs and the Equity Premium in Standard OLG Models", July 2019.

WORK IN PROGRESS

"Is the Equity Premium a Wage Insurance Premium?" (with Laurence Kotlikoff)

"How Much Debt Is Too Much Debt?"

INDUSTRY PUBLICATIONS

"The CS 130/30 Index: A Summary and Performance Comparison" (with Andrew W. Lo and Pankaj Patel), Credit Suisse White Paper, September 2009.

"Attack of the Clones" (with Andrew Lo), *Institutional Investor's Alpha*, June 2006: 54-61.

BOOKS

"The Evolution of Technical Analysis: Financial Prediction from Babylonian Tablets to Bloomberg Terminals" (with Andrew W. Lo), Wiley, 2010.

Translated into German, Norwegian translation forthcoming

"The Heretics of Finance: Conversations with Leading Practitioners of Technical Analysis" (with Andrew W. Lo), Bloomberg Press, 2009.

PRESENTATIONS

2020 (scheduled): American Economic Association Annual Meeting, Eastern Finance Association Annual Meeting

2017: American Economic Association Annual Meeting, MIT Golub Center for Finance and Policy, NBER Summer Institute (Aging)

2015: Kellogg School of Management, Brown University, USC Marshall School of Business, UC Davis, Rutgers, Babson College, Tufts University, Bentley University, Northeastern University, San Francisco Fed

2014: NBER Summer Institute, Society for Economic Dynamics Meeting, Econometric Society North American Summer Meeting, American Economic Association Annual Meeting, Stanford Institute for Theoretical Economics Summer Workshop

2013: Yale School of Management, Hoover Institution

In addition, gave twenty-five invited talks and radio interviews, such as at Bloomberg, QWAFAFEW, and the Society of Quantitative Analysts (full list available on my home page).

SERVICE AT BABSON COLLEGE

Faculty Senate, Fall 2019 – present

Global Scholar Faculty Mentor, Fall 2019 – present

Finance Seminar Coordinator, Spring 2017 – Fall 2019

Faculty Hiring Committee Member, Fall 2017 - Spring 2018

FELLOWSHIPS AND AWARDS

Sloan Foundation Grant, Co-Investigator, 2020-2023

Babson Faculty Research Fund Summer Stipend, 2018

NBER/Sloan Pre-Doctoral Fellowship on the Economics of an Aging Workforce, 2013-2015

RAND Summer Institute on Aging Scholarship, 2012

CITIZENSHIP: United States

REFERENCES

Laurence Kotlikoff	**Andrew W. Lo**	**Kent Smetters**
Professor	Professor	Professor
Economics Dept.	MIT Sloan	Wharton School
Boston University	School	University of Pennsylvania
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