

Hayden Kane

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Education

Ph.D. Finance, The University of Arizona	2014
BAppSc(Hons, First Class) Software Engineering, The University of Otago	2008
BCom Finance, The University of Otago	2008

Work Experience

Financial Economist, Federal Reserve Bank of Richmond	2015-current
Visiting Assistant Professor, The University of Arizona	2014-15

Research

Working Papers

1. Sovereign Debt and the Euro (with Christopher Lamoureux and George Jiang) 2015
2. Price Discovery in Equity and Options Markets (Job Market Paper) 2014
Eastern Finance Association, April 2014
PanAgora Asset Management, March 2014
Australian National University, February 2014
Kent State University, November 2013
Finance Management Association Doctoral Consortium, October 2013
University of Arizona, May 2013

Work in Progress

1. Information on Leveraged ETFs (with Christopher Lamoureux and Scott Cederburg) 2014
2. What do we Diversify Away? A State Price Density Approach to Performance Evaluation (with George Jiang) 2013

Research Interests

Options, Investments, Fixed Income, Inter-market interactions, CDS and other Derivatives

Programming Skills

I am proficient with several high level programming languages and have used these to create prototype applications, and I also have a familiarity with several scripting languages and have used these in some research projects

R, SAS, Matlab, Stata, SQL

Java, C, C++, C#, FORTRAN

BASH, PERL, PHP

References

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