

Mihail Z. Velikov

CONTACT	Federal Reserve Bank of Richmond 502 S. Sharp Street Baltimore, MD 21201	Phone: +1 (410) 951-4678 Email: mihail.velikov@rich.frb.org Web: http://velikov.simon.rochester.edu/
PROFESSIONAL APPOINTMENTS	Federal Reserve Bank of Richmond, Baltimore, MD Financial Economist, 2015 - Present	
INTERESTS	Asset Pricing, Anomalies, Macroeconomics, Monetary Policy	
EDUCATION	University of Rochester, Simon Business School, Rochester, NY Ph.D., Finance, 2015 M.S.B.A., Applied Economics, 2013 Ramapo College, Mahwah, NJ B.S., Mathematics and Finance (Double Major), 2010 <ul style="list-style-type: none">• <i>Summa Cum Laude</i>, 4.0 GPA	
PUBLICATIONS	A Taxonomy of Anomalies and Their Trading Costs (with Robert Novy-Marx), Review of Financial Studies , 2016, 29 (1): 104-147.	
WORKING PAPERS	Show Me the Money: The Monetary Policy Risk Premium (with Ali Ozdagli), 2016 FOMC Announcements and Predictable Returns, 2016	
WORK IN PROGRESS	Investor Clienteles and Asset Pricing Anomalies (with David Lesmond), 2015 A Two-Factor Model for the Cross Section of Expected Returns, 2014	
PROFESSIONAL SERVICE	Ad-hoc Referee: Journal of Financial Economics, Management Science	
PRESENTATIONS	2016 (includes scheduled): CEPR ESSFM* (Gerzensee), EFA (Oslo), FMA (Las Vegas), FRB Boston, FRB Richmond, FRB System Committee on Macro Meeting* (Nashville), Penn State 2015: AQR Capital Management, BlueCrest Capital Management, Connecticut, Delaware, FRB Richmond, Research Affiliates, Rochester, SFS Finance Cavalcade (Atlanta), Tulane (* - indicates presentation by coauthor)	
SKILLS	Programming Skills: C/C++, \LaTeX , Mathematica, MATLAB, Python, R, SAS, Stata Languages: Bulgarian (Native), English (Fluent), German (Beginner)	

TEACHING
EXPERIENCE

Instructor:

FIN402 - Capital Budgeting and Corporate Objectives Summer 2013

- Rating: 4.73/5.00

MSM400 - Mathematics Review Summer 2012

- Rating: 4.54/5.00

Lab Instructor:

FIN402 - Capital Budgeting and Corporate Objectives Winter, Fall 2013

- Average Rating: 4.55/5.00

REFERENCES

Robert Novy-Marx
Lori and Alan S. Zekelman Professor of Business Administration
Simon Business School
University of Rochester
E-mail: robert.novy-marx@simon.rochester.edu
Phone: (585) 275-3914

G. William Schwert
Distinguished University Professor and Professor of Finance and Statistics
Simon Business School
University of Rochester
E-mail: schwert@schwert.ssb.rochester.edu
Phone: (585) 275-2470

Robert Ready
Assistant Professor of Finance
Simon Business School
University of Rochester
E-mail: robert.ready@simon.rochester.edu
Phone: (585) 275-4791

Last updated: June 6, 2016