Grigory Vilkov

Contact Information

Faculty of Economics and Business Administration
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Education

Goethe University Frankfurt, Germany

Post-doctoral research position, June 2008 - present

Research assistant position, June 2006 - June 2008

INSEAD, Fontainebleau, France

Ph.D. in Management (Finance area), June 2008

M.S. in Management (Finance area), June 2003

William E. Simon Graduate School of Business Administration, University of Rochester, Rochester, NY, USA

M.B.A. in Finance and International Management, June 2001

Otto Beisheim Graduate School of Management, WHU Koblenz, Vallendar, Germany

M.B.A. International Exchange Program, September - December 2000

Finance Academy of the Government of Russia, Moscow, Russia

Diploma in World Economy and Finance, June 1996

Publications

The Price of Correlation Risk: Evidence from Equity Options, with Joost Driessen (University of Tilburg) and Pascal Maenhout (INSEAD), *Journal of Finance* 64(3), 2009.

Working Papers

Improving Portfolio Selection Using Option-Implied Volatility and Skewness, with Victor DeMiguel (LBS), Yuliya Plyakha (Goethe) and Raman Uppal (LBS), 2009.

CAPM with Option-Implied Betas: Another Rescue Attempt, with Adrian Buss and Christian Schlag (both Goethe), 2008.

Option-Implied Correlation and Factor Betas Revisited, with Adrian Buss (Goethe), 2008.

The Dynamics of Risk-Neutral Implied Moments: Evidence from Individual Options, with Alexandra Hansis and Christian Schlag (both Goethe), 2008.

Option-Based Sentiment for Portfolio Decisions, with Zahid Ur Rehman (Nomura International plc), 2008.

Portfolio Policies with Stock Options, with Yuliya Plyakha (Goethe), 2008.

Variance Risk Premium Demystified, 2008

Hedging Options in the Presence of Microstructural Noise, with David Horn and Eva Schneider (both Goethe), 2007.

Projects in Progress

Correlation Risk, Strings and Asset Prices, with Walter Distaso (Imperial College) and Antonio Mele (LSE).

Spread Determination for Stock Options, with Eduard Dubin (Goethe) and Harald Hau (INSEAD).

Portfolio Selection with Options, with Adrian Buss, Yuliya Plyakha (both Goethe) and Raman Uppal (LBS).

Conferences (own papers)

German Finance Association, Frankfurt 2009.
INQUIRE UK Autumn Seminar, Leeds 2009.
European Finance Association Meeting, Bergen 2009.
Annual Conference of the Multinational Finance Society, Crete 2009.
Adam Smith Asset Pricing (ASAP) Conference, London 2009.
Swiss Society for Financial Market Research, Lausanne 2009.
Humboldt-Copenhagen Conference, Berlin 2009 (by co-author).
Midwest Finance Association, Chicago 2009 (by co-author).
Eastern Finance Association, Washington 2009 (by co-author).
Paris Finance International Meeting, Paris 2008
German Finance Association, Münster 2008 (by co-author).
Eastern Finance Association, Florida 2008.
Swiss Society for Financial Market Research, Zürich 2006.
Western Finance Association, Colorado 2006 (by co-author).
10th Symposium on Finance, Banking, and Insurance, Karlsruhe 2005.
European Finance Association Meeting, Moscow 2005 (by co-author).
INSEAD, Brownbag Seminar Series, Fontainebleau 2005.

Conferences (discussions)

German Finance Association, Frankfurt 2009.
European Finance Association Meeting, Bergen 2009.
Annual Conference of the Multinational Finance Society, Crete 2009.
Swiss Society for Financial Market Research, Lausanne 2009.
Paris Finance International Meeting, Paris 2008
Eastern Finance Association, Florida 2008.
Swiss Society for Financial Market Research, Zürich 2006.
10th Symposium on Finance, Banking, and Insurance, Karlsruhe 2005.
European Finance Association Meeting, Moscow 2005.

Teaching Experience

Goethe University Frankfurt, Frankfurt

Empirical Asset Pricing II, Ph.D. level, seminar, Fall 2009.

Dynamic Capital Market Theory, M.S./Ph.D. level, lecture, Spring 2008, Fall 2008, Spring 2009.

Empirical Asset Pricing I, Ph.D. level, seminar, Spring 2009.

Dynamic Capital Market Theory, M.S./Ph.D. level, teaching assistant, Fall 2007.

Options: Theory and Empirics, M.S./Ph.D. level, seminar, Spring 2007.

European School of Management and Technology, Berlin

Financial Markets, M.B.A. level, lecture, Spring 2008.

INSEAD, Fontainebleau

Corporate Financial Policy, M.B.A. level, teaching assistant, 2004-2005.

Professional Experience

Zircon Computing LLC, USA, Managing Partner, 2007 - present

Securitisation Consulting GmbH , Germany, Managing Partner, 2007 - present

MyVocal, France, Managing Partner, 2007 - present

Merrill Lynch, London/NYC, Summer Internship in Structured Products, 2000

Technobank, Moscow, Head of Trading, 1998 - 1999

Avtobank, Moscow, Head of Derivatives Department, 1995 - 1997

Professional Affiliations

Global Association of Risk Professionals, 2002 - present

Professional Risk Management Association, 2004 - present

Personal

Knowledge of English, German, Russian (native)

Russian citizenship.

Married, one child.