CURRICULUM VITAE
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Bahman Angoshtari

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RESEARCH INTERESTS

Financial and Actuarial Mathematics, Stochastic Optimization, Stochastic Analysis, Reinforcement Learning, Financial Data Analysis.

EMPLOYMENT

Research Associate, University of Washington, Seattle, USA, Aug. 2017 – present.

Postdoctoral Assistant Professor, University of Michigan, Ann Arbor, USA, Sep. 2014 – Jul. 2017.

Postdoctoral Fellow, The Chinese University of Hong Kong, Shatin, Hong Kong, Jan. 2014 – Aug. 2014.

EDUCATION

University of Oxford, Oxford, UK, D.Phil. in Mathematics, Oct. 2009 – Feb. 2014.

- **Thesis Advisor:** Professor Thaleia Zariphopoulou.
- **Thesis title:** "Stochastic modeling and methods for portfolio management in cointegrated markets."

University of Twente, Enschede, the Netherlands, M.Sc. with distinction in Applied Mathematics, Sep. 2007 – Aug. 2009.

Sharif University of Technology, Tehran, Iran, B.Sc. in Industrial Engineering, Oct. 2000 – Aug. 2004.

PUBLICATIONS

3. Angoshtari, B., E. Bayraktar, and V. R. Young, "Optimal investment to minimize the probability of drawdown", *Stochastics*, 88(6):946-958, 2016.

2. Angoshtari, B., E. Bayraktar, and V. R. Young, "Minimizing the probability of lifetime drawdown under constant consumption", *Insurance: Mathematics and Economics*, 69:210–223, 2016.

1. Angoshtari, B., E. Bayraktar, and V. R. Young, "Minimizing the expected lifetime spent in drawdown under proportional consumption", *Finance Research Letters*, 15:106–114, 2015.

PREPRINTS & WORKING PAPERS

"On the market-neutrality of optimal pairs-trading strategies", available at arXiv:1608.08268.

"Predictable Forward Performance Processes: The Binomial Case", with T. Zariphopoulou and X. Y. Zhou, available at arXiv:1611.04494.

"Optimal dividends under a drawdown constraint", with E. Bayraktar and V. R. Young, in preparation.

THESES

Angoshtari, B. (2013): "Stochastic modeling and methods for portfolio management in cointegrated markets", D.Phil. Thesis, University of Oxford, U.K.

Angoshtari, B. (2009): "On utility of wealth maximization". M.Sc. Thesis, University of Twente: The Netherlands.

INVITED TALKS & PRESENTATIONS

Department of Applied Mathematics CFRM Seminar, University of Washington, Seattle, Feb. 2017.

Department of Mathematics and Statistics Colloquium, Georgetown University, Washington D.C., Jan. 2017.

SIAM Conference on Financial Mathematics & Engineering, Austin, Nov. 2016.

AMS Spring Southeastern Sectional Meeting, University of Georgia, Mar. 2016.

Financial/Actuarial Mathematics Seminar, University of Michigan, Ann Arbor, Sep. 2014, Nov. 2015, and Nov. 2016.

Applied Mathematics Colloquium, Illinois Institute of Technology, Chicago, Feb. 2014.

The Chinese University of Hong Kong, Hong Kong, Jan. and Mar. 2014.

The Man Investments Quant Forum, Oxford, Aug. 2011.

Mathematical and Computational Finance Group internal Seminar, Mathematical Institute, Oxford, Feb. 2011.

The Oxford-Man Institute Internal Seminar, Oxford, Feb. 2011 and Jan. 2012.

TEACHING

University of Washington

CFRM 521 - "*Machine Learning for Finance*"	Spring 2018
CFRM 502 - "*Financial Data Science*"	Winter 2018

University of Michigan

Math 425 - "*Introduction to Probability*"	Spring 2017	27 students
Math 423 - "*Mathematics of Finance*"	Winter 2017	60 students
Math 423 - "*Mathematics of Finance*"	Fall 2016	30 students
Math 526 - "*Discrete Space Stochastic Processes*"	Winter 2016	31 students
Math 472 - "*Numerical Methods with Financial Applications*"	Fall 2015	23 students
Math 526 - "*Discrete Space Stochastic Processes*"	Winter 2015	40 students
Math 526 - "*Discrete Space Stochastic Processes*"	Fall 2014	34 students
Math 115 - "*Calculus I*"	Fall 2014	30 students

University of Oxford

- Tutor for "*Stochastic Control and Dynamic Asset Allocation*", Winter term 2011
  This was a Master's level class in the Mathematical and Computational Finance program.
  I taught 30 students.
- Teaching assistant for "*Martingales Through Measure Theory*", Fall term 2010
  I graded 10 Mathematics undergraduate students in their 3rd year.

University of Twente

- Workshop on "*Malliavin Calculus*", University of Twente, Aug. 2008
  I gave an introductory workshop (10 lectures) to 20 postgraduate students and faculty members.

Sharif University of Technology

- Teaching assistant for "*Operations Research (II)*", Fall 2004 and Fall 2005
  I gave and graded a tutorial for 70 undergraduate students in Industrial Engineering.

AWARDS, SCHOLARSHIPS & MEMBERSHIPS

The Oxford-Man Institute scholarship and student membership, 2009 – 2013; associate membership, 2014 – Dec. 2016.

Award for the best M.Sc. thesis in the faculty of Electrical Engineering, Mathematics and Computer Science, University of Twente, 2010.

Huygens Scholarship, awarded by the Dutch Ministry of Education, Culture and Science (OCW), 2007 – 2009.

Valedictorian Graduate from the Department of Industrial Engineering, Sharif University of Technology, 2004.

NON-ACADEMIC EMPLOYMENT

Intern, The Oxford-Man Institute of Quantitative Finance, Oxford, UK, Spring 2013.

Intern, Man Research Laboratory, Oxford, UK, Summer 2012.

Financial Analyst, Investment Banking Group, Tehran, Iran, Oct. 2005 – Aug. 2007.

Intern, Bank of Industry and Mine, Tehran, Iran, Apr. – Sep. 2005.

Research Engineer, Iran Khodro Company, Tehran, Iran, Aug. 2004 – Mar. 2005.

COMPUTER SKILLS

Python, R, LaTeX.

SERVICE

Ad hoc referee for the following journals: Insurance: Mathematics and Economics, Mathematical Control and Related Fields, Mathematics of Operations Research, Operations Research Letters, Scandinavian Actuarial Journal, SIAM Journal on Control and Optimization, SIAM Journal on Financial Mathematics.