Vladislav Kargin
Courant Institute of Mathematical Sciences
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Education:

2008 Ph.D., Mathematics, Courant Institute of Mathematical Sciences, New York University
Advisor: Gerard Ben Arous
Thesis: "Limit Theorems in Free Probability Theory"

2001 Ph.D., Economics/Finance, Boston University
Advisor: Robert W. Rosenthal
Thesis: "Essays on Finance and Agency Theory"

1993 Diploma cum laude, Mathematics, Moscow State University (Russia)
Advisor: A. P. Veselov
Thesis: "On Matrix Analogs of Elliptic Functions"

Employment:

2007 – Teaching Fellow
Courant Institute of Mathematical Sciences
New York University

2001 – 2006 Associate
Cornerstone Research

1998 – 2001 Research Assistant for Professor A. Weiss

1996 – 1997 Teaching Fellow
Department of Economics
Boston University

Publications:

14. "Curve Forecasting by Functional Autoregression" (joint with A. Onatski) to appear in Journal of Multivariate Analysis

13. "On coordination games with quantum correlations" to appear in International Journal of Game Theory

12. "A limit theorem for products of free unitary operators" Probability Theory and Related Fields, 2008, **141**, 603-623

11. "On supeconvergence of sums of free random variables" Annals of Probability, 2007, **35**, 1931-1949

10. "A large deviation inequality for vector functions on finite reversible Markov chains" Annals of Applied Probability, 2007, **17**, 1202-1221

9. "The norm of products of free random variables" Probability Theory and Related Fields, 2007, **139**, 397-413

8. "Berry-Esseen for free random variables" Journal of Theoretical Probability, 2007, **20**, 381-395

7. "A proof of a non-commutative central limit theorem by the Lindeberg method" Electronic Communications in Probability, 2007, **12**, 36-50

6. "Lattice option pricing by multidimensional interpolation" Mathematical Finance, 2005, **15**, 635-647

5. "On the Chernoff bound for efficiency of quantum hypothesis testing" Annals of Statistics, 2005, **33**, 959-976

4. "Uncertainty of the Shapley value" International Game Theory Review, 2005, **7**, 517-529

3. "Optimal portfolio allocation with asymptotic criteria" International Journal of Theoretical and Applied Finance, *2003, **6**, 593-604*

2. "Prevention of herding by experts" Economics Letters, 2003, **78**, 401-407

1. "Value investing in emerging markets: Risks and benefits" Emerging Markets Review, 2002, **3**, 233-244

Conference/Seminar Presentations:
February 2008 **John Hopkins University** Baltimore, MD
Invited presentation: "Lattice Option Pricing by Multidimensional Interpolation"
January 2008 **UC, Davis** Davis, CA
Invited presentation: "Lyapunov Exponents of Free Random Variables"
January 2008 **McGill University** Montreal, Quebec
Invited presentation: "Lyapunov Exponents of Free Random Variables"
January 2008 **Workshop on Free Probability and its Applications** Banff, Alberta
Invited presentation: "Lyapunov Exponents of Free Random Variables"
October 2007 **Probability Seminar at CIMS** New York, NY
Invited presentation: "Limits of Free Multiplicative Convolutions"
March 2007 **Graduate Student / Postdoc Seminar at CIMS** New York, NY
"Free Probability Theory"
November 2006 **Free Probability Seminar at TAMU** College Station, TX
Invited Presentation: "Norms of Products of Free Random Variables."
July 2006 **Workshop on Stochastic Eigen-Analysis and Its Applications** Boston, MA
"Norms of Products of Free Random Variables."
January 2006 **North American Winter Meeting of the Econometric Society** Boston, MA
"Curve Forecasting by Functional Autoregression" (joint with A. Onatski).
August 2005 **Joint Statistical Meetings** Minneapolis, MN
"Curve Forecasting by Functional Autoregression" (joint with A. Onatski).
July 2005 **Society for Industrial and Applied Mathematics** New Orleans, LA
"Curve Forecasting by Functional Autoregression" (joint with A. Onatski).
August 2004 **Institute of Mathematical Statistics/Bernoulli Society** Barcelona, Spain
"On the Chernoff Bound for Efficiency of Quantum Hypothesis Testing."
July 2004 **International Conference on Game Theory** Stony Brook, NY
"Theory of Quantum Games."
June 2004 **North American Summer Meeting of the Econometric Society** Providence, RI
"Dynamics of Interest Rate Curve By Functional Autoregression" (joint with A. Onatski).
May 2004 **2nd Erich L. Lehmann Symposium** Houston, TX
"On the Chernoff Bound for Efficiency of Quantum Hypothesis Testing."
January 2004 **National Meeting of American Mathematical Society** Phoenix, AZ
"On the Chernoff Bound for Efficiency of Quantum Hypothesis Testing."
June 2003 **North American Summer Meeting of the Econometric Society** Evanston, IL
"Spatial Interpolation for Lattice Option Pricing."
June 2001 **North American Summer Meeting of the Econometric Society** Washington, DC
"Robust Arbitrage with a Short-Selling Constraint."
July 1997 **International Conference on Game Theory** Stony Brook, NY
"A Note on the Relationship of Common and Mutual knowledge."

Fellowships & Awards:

2006 – 2008 Stipend awarded by the Department of Mathematics of New York University

1998 – 2001 Research Assistantship awarded by the Department of Economics of Boston University

1996 – 1997 Teaching Fellowship awarded by the Department of Economics of Boston University

Member:

Institute of Mathematical Statistics (IMS), Econometric Society (ES), American Mathematical Society (AMS), Society for Industrial and Applied Mathematics (SIAM)