Oleg Rytchkov

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Education

Sloan School of Management, MIT, Ph.D. in Financial Economics, June 2007

New Economic School (Moscow, Russia), M.A. in Economics, cum laude, July 2002

Steklov Mathematical Institute (Moscow, Russia), Ph.D. in Physics, December 2001

Moscow State University (Moscow, Russia), M.S. in Physics, summa cum laude, January 1998

Academic Appointments

Associate Professor, Fox School of Business and Management, Temple University, 2017 – present

Assistant Professor, Fox School of Business and Management, Temple University, 2009 – 2017

Visiting Assistant Professor, McCombs School of Business, University of Texas at Austin, 2007 – 2009

Teaching Experience

Fox School of Business and Management, Temple University
- Investments (undergraduate and master's levels)
- Derivatives and Financial Risk Management (undergraduate level)
- Asset Pricing (master's level)
- Empirical Asset Pricing, Business Econometrics II, Business Econometrics III (doctoral level)

McCombs School of Business, University of Texas at Austin
- Investment Management (undergraduate level)

Research Interests

Theoretical and empirical asset pricing, capital markets

Publications

Chabakauri, Georgy and Oleg Rytchkov, 2021, Asset Pricing with Index Investing, *Journal of Financial Economics* (forthcoming)

Rytchkov, Oleg and Xun Zhong, 2020, Information Aggregation and P-hacking, *Management Science* 66, 1605-1626

Marmora, Paul and Oleg Rytchkov, 2018, Learning about Noise, *Journal of Banking and Finance* 89, 209-224

Light, Nathaniel, Denys Maslov, and Oleg Rytchkov, 2017, Aggregation of Information about the Cross Section of Stock Returns: A Latent Variable Approach, *Review of Financial Studies* 30, 1339-1381

Rytchkov, Oleg, 2016, Time-Varying Margin Requirements and Optimal Portfolio Choice, *Journal of Financial and Quantitative Analysis* 51, 655-683

Rytchkov, Oleg, 2014, Asset Pricing with Dynamic Margin Constraints, *Journal of Finance* 69, 405-452

Rytchkov, Oleg, 2012, Filtering Out Expected Dividends and Expected Returns, *Quarterly Journal of Finance* 2, 1250012 (56 pages)

Makarov, Igor and Oleg Rytchkov, 2012, Forecasting the Forecasts of Others: Implications for Asset Pricing, *Journal of Economic Theory* 147, 941-966

Rytchkov, Oleg, 2011, Size and Value Anomalies, in Len Zacks, ed.: *The Handbook of Equity Market Anomalies* (Wiley)

Rytchkov, Oleg, 2010, Expected Returns on Value, Growth, and HML, *Journal of Empirical Finance* 17, 552-565

Working Papers

Macroeconomic Content of Characteristics-Based Asset Pricing Models: A Machine Learning Analysis (with Xun Zhong)

Regularized Mimicking Portfolios (with Dan Luo and Xun Zhong)

Do Real Estate Mutual Fund Managers Create Value? (with Elyas Elyasiani and Ivan Stetsyuk)

Presentations

Macroeconomic Content of Characteristics-Based Asset Pricing Models: A Machine Learning Analysis
2020 Financial Management Association Virtual Conference*, 2021 American Finance Association Meeting

Do Real Estate Mutual Fund Managers Create Value?
2019 Financial Management Association Meeting*

Information Aggregation and P-hacking
New Methods for the Cross Section of Returns Conference, 2017 Midwest Finance Association Meeting*, 2017 Financial Management Association Meeting*, Acadian Asset Management, UQAM

Learning about Noise
2015 Northern Finance Association Meeting, 2015 Financial Management Association Meeting*

Asset Pricing with Index Investing
2015 Finance Down Under Conference, 2015 Financial Intermediation Research Society Conference, Econometric Society 2015 World Congress, 2015 Financial Management Association Meeting, 2016 SFS Finance Cavalcade

Aggregation of Information about the Cross Section of Stock Returns: A Latent Variable Approach
2013 Financial Management Association Meeting, 9th Annual Mid-Atlantic Research Conference in Finance, 2014 Financial Intermediation Research Society Conference, 2014 Northern Finance Association Meeting, Fordham University, Rutgers University, 2016 UAE Quantitative Research Symposium*

How Different Are Different Asset Pricing Anomalies? A Comprehensive Analysis
2013 Midwest Finance Association Meeting*

Time-Varying Margin Requirements and Optimal Portfolio Choice
III World Finance Conference, 2012 Financial Management Association Meeting

Ranking Stocks and Returns: A Non-Parametric Analysis of Asset Pricing Anomalies
I World Finance Conference, 2010 European Finance Association Meeting, 2010 Northern Finance Association Meeting, 2010 Financial Management Association Meeting*

Asset Pricing with Dynamic Margin Constraints
University of Texas at Austin, University of Texas at Dallas, Nova Southeastern University, New Economic School, Purdue University, Temple University, Boston University, 2009 European Finance Association Meeting, 2009 Financial Management Association Meeting

Filtering Out Expected Dividends and Expected Returns
MIT, University of Texas at Dallas, New Economic School, University of Texas at Austin, 2007 Western Finance Association Meeting

Forecasting the Forecasts of Others: Implications for Asset Pricing
Columbia University*, Dartmouth College*, Duke University*, London Business School*, London School of Economics*, UC San Diego*, UC Berkeley*, UBC, Frequency-Domain Conclave at the University of Illinois at Urbana-Champaign*, 2008 Society for Economic Dynamics Meeting

* - presentations by coauthors

Professional Service

Ad hoc referee
Applied Economics, Communications in Nonlinear Science and Numerical Simulation, Economics Letters, Financial Markets and Portfolio Management, Financial Management, Financial Review, International Economic Review, International Review of Economics and Finance, International Review of Finance, Journal of Banking and Finance, Journal of Econometrics, Journal of Financial and Quantitative Analysis, Journal of Financial Econometrics, Journal of Economics and Business, Journal of Economic Theory, Journal of Empirical Finance, Journal of Finance, Journal of Money Credit and Banking, Management Science, Managerial Finance, Mathematical Finance, North American Journal of Economics and Finance, Review of Asset Pricing Studies, Review of Derivatives Research, Review of Finance, Review of Financial Studies, Russian Journal of Money and Finance

Ad hoc grant reviewer
Czech Science Foundation

Program committee member
Midwest Finance Association Meeting (2020, 2021)
Financial Management Association European Conference (2019, 2020)
Northern Finance Association Meeting (2016 – 2021)
Finance Down Under Conference (2016 – 2020)
Financial Management Association Meeting (2010, 2011, 2013, 2015 – 2017)
III World Finance Conference (2012)

Discussant

12th Annual Paul Woolley Centre Conference
2019 Midwest Finance Association Meeting
2018 Midwest Finance Association Meeting
2017 Financial Management Association Meeting
2017 Northern Finance Association Meeting
2017 SFS Cavalcade
2016 Financial Management Association Meeting
2016 Northern Finance Association Meeting
2015 Financial Management Association Meeting (3 discussions)
2013 Financial Management Association Meeting
III World Finance Conference (2012)
2010 Financial Management Association Meeting (2 discussions)
2010 Northern Finance Association Meeting
2010 European Finance Association Meeting
2010 China International Conference in Finance
2010 Mid-Atlantic Research Conference in Finance
I World Finance Conference (2010) (2 discussions)
2009 Financial Management Association Meeting (2 discussions)

Session chair

28th Annual Conference on Financial Economics and Accounting (2017)
2017 Financial Management Association Meeting
2017 Mid-Atlantic Research Conference in Finance
2016 Financial Management Association Meeting
2015 Financial Management Association Meeting
2013 Financial Management Association Meeting (2 sessions)
III World Finance Conference (2012)

College and Department Service

Co-organizer of Finance Seminar Series (2013 – present)
Steering committee member, Fox School of Business (2018 – 2019)
Finance department recruiting committee member (2013 – 2019)
Finance department recruiting committee chair (2019 – 2020)

Scholarships, Grants, and Awards

Frank M. Speakman Research Fellow (2020 – present)
Joseph E. Boettner Research Fellow (2017 – 2020)
Best Paper Award, 2016 UAE Quantitative Research Symposium, Finance and Accounting Track
MSIM Faculty of the Year, Temple University (2013)
Ph.D. Student Travel Grant, Western Finance Association (2007)
Presidential Fellowship, MIT Sloan School of Management (2002 – 2003)
Second Place in Russian National Competition of Master’s Theses in Economics (2002)
Research Grant, Economics Education and Research Consortium (2002)

Supervised Doctoral Students

Temple University

Emmanuel Tsyawo, Advisory Committee Member, Department of Economics (Ph.D. 2020)
Xun Zhong, Advisory Committee Chair, Department of Finance (Ph.D. 2019)
Weige Huang, Advisory Committee Member, Department of Economics (Ph.D. 2019)
Hang Kim, External Reader, Department of Statistical Science (Ph.D. 2018)
Han-Up Park, External Reader, Department of Accounting (Ph.D. 2017)
Ezgi Ottolenghi, Advisory Committee Member, Department of Finance (Ph.D. 2017)
Jamie Weathers, Advisory Committee Member, Department of Finance (Ph.D. 2016)
So Yean Kwack, External Reader, Department of Accounting (Ph.D. 2016)
Ivan Stetsyuk, Advisory Committee Member, Department of Finance (Ph.D. 2016)
Daqun Zhang, External Reader, Department of Accounting (Ph.D. 2015)
Paul Marmora, Advisory Committee Member, Department of Economics (Ph.D. 2015)
Serkan Akguc, Advisory Committee Member, Department of Finance (Ph.D. 2014)
Sangmook Lee, Advisory Committee Member, Department of Finance (Ph.D. 2014)
Nathaniel Light, Advisory Committee Member, Department of Finance (Ph.D. 2014)
Gordon Burtch, External Reader, MIS Department (Ph.D. 2013)

Other Professional Experience

Geode Capital Management (2004)

Other Publications (Physics)

I. Ya. Aref'eva and O. A. Rytchkov, Incidence Matrix Description of Intersecting p-brane Solutions, Amer. Math. Soc. Transl. 201 (2000) 19-38

I. Ya. Aref'eva, D. M. Belov, A. S. Koshelev, and O. A. Rytchkov, Renormalizability and UV/IR Mixing in Noncommutative Theories with Scalar Fields, Phys. Lett. B487 (2000) 357-365

A. S. Koshelev and O. A. Rytchkov, Note on the Massive Rarita-Schwinger field in the AdS/CFT correspondence, Phys. Lett. B 450 (1999) 368-376

I. Ya. Aref'eva, P. B. Medvedev, O. A. Rytchkov, and I. V. Volovich, Chaos in M(atrix) Theory, Chaos, Solitons & Fractals, Vol.10 (1999) 213-223

I. Ya. Aref'eva, M. G. Ivanov, O. A. Rytchkov, and I. V. Volovich, Non-extremal localized branes and vacuum solutions in M-theory, Class. Quant. Grav. 15 (1998) 2923

D. V. Gal'tsov and O. A. Rytchkov, Generating branes via sigma models, Phys. Rev. D58 122001 (1998)