

Luka Vulicevic

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto

Toronto, Ontario

Master of Financial Economics

Jul 2022 – Dec 2023

- **Awards:** Graduate Entrance Scholarship (\$6,000), 1st place in the MFESP Stock Pitch Competition
- **Forthcoming Relevant Courses:** Microeconomics; Macroeconomics; Econometrics; Options and Futures; Applied Financial Risk Management; Trading Strategies; Financial Economics; Economic Applications of Machine Learning

Gordon S. Lang School of Business and Economics, University of Guelph

Guelph, Ontario

Bachelor of Commerce, Major in Management Economics and Finance, Specialization in Finance

Sep 2017 – Jun 2022

- **Academics:** cGPA 3.70/4.0;
- **Awards:** Deans Honours List; Best Undergraduate Paper in Finance (\$400): [Arbitrage Between Retail and Secondary Markets](#)
- **Relevant Courses:** Econometrics (A+); Adv. Topics Macroeconomics (A+); Adv. Topics Microeconomics (A+), Adv. Topics in Finance (A+); Money Credit Finance (A+); Derivatives (A+); Corporate Financing (A+); Calculus I (A+); Linear Algebra I (A+)

INDUSTRY CERTIFICATIONS

- Corporate Finance Institute: Equities, Derivatives, and Investment Management Fundamentals 2022
- Bloomberg Market Concepts: Equities, Fixed Income, Foreign Exchange, Economic Indicators 2019

PROFESSIONAL EXPERIENCE

EarthShine Geoengineering Inc.

Guelph, Ontario

Economic Researcher

Aug 2021 – Aug 2022

- Authored a paper on the economics of EarthShine Panels for the US Senate, NASA, and NOAA used in funding decisions
- Modelled with Python the needed area for a desired reduction in global temperature with a derived model from Harte (1988)
- Created a web scraper in Python to collect insolation data from international agencies to model global installation sites

Skyline Group of Companies

Guelph, Ontario

Acquisitions Analyst CO-OP Student

May 2020 – Aug 2020

- Valued Solar, Wind, and Bio-Gas assets for acquisition within Skyline's \$200M Private Equity Clean Energy Fund
- Modelled in Excel a sum of parts valuation to acquire a 47 asset Micro-FIT portfolio for \$8M at the targeted IRR
- Conducted due diligence on the Micro-FIT portfolio and presented the acquisition to the Fund's trustees with unanimous approval

ACADEMIC RESEARCH

University of Toronto – Department of Economics

Toronto, Ontario

Research Assistant, Dr. Jordi Mondria

May 2022 – Jul 2022

- Reviewed proofs of a working paper that explores the implications of media publication choices on asset pricing
- Derived a new model with exogenous media pricing from Grossman Stiglitz and found 4 new results by creating additional proofs

University of Guelph – Department of Economics and Finance

Guelph, Ontario

Research Assistant, Dr. Ilias Tsiakas; Jul 2020 – Aug 2022

Feb 2020 – Aug 2022

- Investigated ETFs for a class action lawsuit to uncover asset manager wrongdoing by re-creating the underlying indices
- Collected intraday data on BTC from Bloomberg and modelled volatility cascades using Python to verify results from a new paper

Research Assistant, Dr. Delong Li & Dr. Yiguo Sun; Sep 2020 – Aug 2021

- Made an R package that ran a non-parametric regression solving issues of ME, endogeneity and heteroskedasticity on panel data
- Reviewed academic literature on how official vs. unofficial information impacts individuals' decisions during COVID-19

Research Assistant, Dr. Nikola Gradojevic; Feb 2020 – Jan 2021

- Authored a [paper](#) on arbitrage between retail and secondary markets using time-series econometrics in R and Python
- Coded in R and back tested in Python an entropy indicator which analyzes deep out-of-the-money options using machine learning

EXTRACURRICULAR ACTIVITIES

Guelph Student Investment Council

Guelph, Ontario

Portfolio Manager

Sep 2017 – May 2022

- Managed \$100,000 in seed capital provided by Fidelity Investments Canada and outperformed the benchmark by 5% during tenure
- Supervised 12 analysts on stock pitches and portfolio maintenance for 5 sectors using Bloomberg Terminals and Excel DCFs

PERSONAL

- **Technical skills:** Excel, Python (Numpy, Pandas, Tensorflow), Java, R, LaTeX, and Bloomberg Terminal Services
- **Languages:** Serbo-Croatian; Russian (Beginner)
- **Interests:** Wine (studying for WSET level 2) and Sailing (420s, Lasers and Dufour 38 Classic for PCYC regattas)