Alexander Konjarski

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto Toronto, Ontario
Master of Financial Economics *Expected June 2026*
- **Relevant Upcoming Courses:** Financial Economics: Asset Pricing, Econometrics, Corporate Financing II, Options and Futures, Microeconomics

Departments of Management & Economics, University of Toronto, Mississauga Mississauga, Ontario
Bachelor of Commerce, Finance and Economics Specialist *Sep 2018 – Apr 2022*
- **Academics:** cGPA 3.61/4.0
- **Awards:** Graduated with High Distinction; Dean's List Scholar
- **Relevant Courses:** Asset Pricing, Fixed Income Markets, Predictive Analytics, Machine Learning, Applied Econometrics, Options and Futures, Financial Risk Management, Macroeconomics

PROFESSIONAL EXPERIENCE

Bank of Canada Ottawa, Ontario
Research Assistant – Economic & Financial Research Department *Sep 2022 – Jun 2024*
- Used various programming languages to engineer data pipelines for processing financial data lakes with millions of TAQ observations from Refinitiv, CanDeal, and MTRS
- Collaborated with Directors and Senior Research Officers on research projects to manage financial data, creating custom scripts whose purpose ranged from data processing to statistical analysis
- Delivered frequent presentations to Directors and Researchers, highlighting trends, potential complications, and discussed next steps

Notable Projects:

Code and data replication package – *Intermediary Leverage Shocks & Funding Conditions* (Journal of Finance, forthcoming)
- Constructed beta-sorted portfolios of equities where the betas were estimated with respect to changes in illiquidity, volatility, and funding liquidity using security-level data from the CRSP at the daily frequency
- Estimated structural shocks from paper using a VAR to produce leverage supply and demand shocks to financial intermediaries to be used as factors in asset-pricing tests
- Implemented two-stage Fama-MacBeth regressions for a wide cross-section of test assets to capture the price-of-risk estimates from the VAR estimates, comparing results with previous literature

Data cleaning project – Canadian Investment Regulatory Organization (CIRO) Market Trade Reporting System (MTRS)
- Selected by Senior Researchers to clean 50M+ trades of Canadian fixed income securities and re-purchase agreements data
- Produced a methodology for identifying firm type (e.g., hedge fund, mutual fund, pension fund) at the transaction-level
- Created a trade-classification algorithm, identifying whether a transaction was conducted as agency or principle across all CIRO registered broker-dealers

Department of Management, University of Toronto, Mississauga Mississauga, Ontario
Teaching Assistant – Business Technology Management (Professor O. Yung) *Winter 2022*
- Introduced business students to Python and its financial applications as part of tutorial sessions
- Invigilated course examinations and graded student projects

EXTRACURRICULAR ACTIVITIES

Department of Management, University of Toronto, Mississauga Mississauga, Ontario
Research Project – Predictive Analytics (Professor A. Steck) *Winter 2022*
- Used the R statistical package to predict the spread between the two cryptocurrencies $BTC and $ETH across time
- Collected and processed hour-level tick data for variables believed to provide a significant level of predictive power
- Fitted various supervised learning approaches to train set, employing re-sampling methods to help select model flexibility
- Assessed model performance using various metrics (adjusted R2, test mean squared error, Bayesian Information Criterion)

PERSONAL

- **Technical skills**: FactSet, Excel, PowerPoint, *Intermediate:* Python, R, Stata, *Beginner:* SQL, Julia
- **Languages**: English, Conversational Macedonian
- **Interests**: Karate (1st Degree Black Belt, Gōjū-ryū), Astronomy, Historical Architecture