

Dr. Maria Vassalou

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Maria Vassalou is a quantitatively-oriented Global Macro Portfolio Manager at a Major Hedge Fund in New York. Prior to that, she was Head of Quantitative Strategies at Soros Fund Management in New York, where she was responsible for global quantitative research, as well as the development and management of global quantitative trading strategies. Before joining Soros, she was an Associate Professor of Finance at the Graduate School of Business, Columbia University, which she joined in 1995. Vassalou was the Chair of the 2008 European Finance Association Meetings held in Athens, Greece in August 2008. She is currently the President of the European Finance Association and a member of its Executive Committee. She is a jury member of the prestigious 2009 Deutsche Bank Prize in Financial Economics, awarded bi-annually to recognize important contributions to Financial Economics. A Research Affiliate of the Centre for Economic Policy Research (CEPR) in London for many years, Vassalou is a past member of the Academic Advisory Board of the Vienna-based Guttmann Center of Competence in Portfolio Management. Vassalou's research focus has been on the interrelation of the macro-economy and financial markets, and she has provided rational explanations for several longstanding anomalies in the asset pricing literature. A frequent speaker at both academic and practitioner-oriented seminars and conferences, Vassalou has published in leading academic journals such as the Journal of Finance, Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Journal of Business, Journal of International Money and Finance, and the Journal of Economic Dynamics and Control. While she was on the faculty of Columbia University, she also served as a consultant to many premier hedge funds and asset management institutions in Europe and the US. Dr Vassalou holds a PhD in Financial Economics from London Business School.