

# Abhishek A. Mistry

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## EDUCATION

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Ph.D. in Finance (expected)  
New York University, New York, NY

B.A. in Economics and B.A. in Computer Science, 2003  
Cornell University, Ithaca, NY  
Magna Cum Laude with GPA 3.96/4.00

## RESEARCH

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### Areas of Interest

Asset Pricing  
Derivatives  
Behavioral Finance

### Dissertation

*The Impact of Momentum Trading on Equity and Options Pricing*

In this paper I use an agent-based computational model of a financial market to study the price impact of positive-feedback traders. The model predicts that momentum trading alters the distribution of stock returns, causing occasional large temporary price movements. The model is able to replicate equity return characteristics such as negative skewness and excess kurtosis. Furthermore, the risk of a jump occurring on option maturity induces an option implied volatility smile.

### Work in Progress

*Time Series and Cross Sectional Properties of Equity Return Skewness*  
with Robert Engle (NYU)

## TEACHING

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Lecturer, International Financial Management, Fall 2006  
Stern School of Business, New York University

TA, Volatility, Spring 2005, 2006  
Stern School of Business, New York University

## **PROFESSIONAL EXPERIENCE**

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Summer Associate in Fixed Income Strategy, Summer 2006  
J.P. Morgan Chase, New York, NY

## **HONORS**

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Phi Beta Kappa, 2003  
National Society of Collegiate Scholars, 2000  
Cornell Presidential Research Scholar, 1999-2003  
IBM Thomas J. Watson Memorial Scholarship, 1999-2003  
New York State Academic Excellence Award, 1999-2003  
National Merit Commended Student, 1999

## **ACTIVITIES**

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Director of Research & Advocacy, Democracy for New York City  
Enjoy skiing and golf