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CURRICULUM VITAE

EDUCATION

Ph.D. in Economics, Boston College, 8/2012 (Uzi Segal and Utku Unver, supervisors)

M.A. in Economics, Boston College, 5/2008

B.A. *magna cum laude* in Economics, Harvard University, 6/2002

POSITIONS HELD

Senior Economist, Bank of Canada, Financial Stability Department (2012-present)

Course Instructor in Economics, Harvard University, Department of Economics
(Ec 970: *Economics of Risk and Insurance*, Spring 2012)

Teaching Assistant, Harvard University Department of Economics (Fall 2011)

Teaching Fellow, Boston College Department of Economics (2006-2011)

Research Intern, Federal Reserve Bank of Boston (2008, 2010)

Senior Research Assistant, Federal Reserve Bank of Boston (2002-2006)

Research Assistant, Harvard Business School (2001)

Teaching Assistant, Harvard University Department of Mathematics (2000)

AREAS OF RESEARCH

Applied Microeconomic Theory with application to:

- Clearing and settlement systems
- Banking, derivatives regulation and reform
- Insurance companies and regulation, catastrophe insurance

PUBLICATIONS IN REFEREED JOURNALS

“Catastrophe Insurance Equilibrium with Correlated Claims,” *Theory and Decision* (2015).

BANK OF CANADA WORKING PAPERS

“Uncertain Costs and Vertical Differentiation in an Insurance Duopoly”, Bank of Canada Working Paper 2014-14.

“Optimal Margining and Margin Relief in Centrally Cleared Derivatives Markets”, Bank of Canada Working Paper 2014-29

“To Share or Not to Share? Uncovered Losses in a Derivatives Clearinghouse”, Bank of Canada Staff Working Paper 2016-4

CONFERENCE PRESENTATIONS

“To Share or Not to Share? Uncovered Losses in a Derivatives Clearinghouse” 2016 Eastern Finance Association

“Reducing Procyclical Collateral Requirements in CCPs” 2016 New York World Finance Conference (forthcoming)

“Reducing Procyclical Collateral Requirements in CCPs” 2015 IRMC Risk Management Conference (accepted)

“Uncertain Costs and Vertical Differentiation in an Insurance Duopoly,” 2014 Conference of the European Association for Research in Industrial Economics (EARIE), Milan, Italy

“Optimal Margining and Margin Relief in Centrally Cleared Derivatives Markets,” Financial Engineering and Banking Society 2014 Conference, U Surrey, UK (forthcoming)

“Uncertain Costs and Vertical Differentiation in an Insurance Duopoly,” Annual conference of the Canadian Economic Association 2014, Vancouver, Canada (forthcoming)

“How Cost Uncertainty Affects Quality in a Differentiated-Goods Insurance Duopoly,” presented at the IIOC (Boston, MA, May 2013)

“Can the Demand for Catastrophe Insurance Bend Backwards?”, presented at the 2011 Meeting of the Society for Economic Design (Montreal, Canada, June 2011)

“Asymptotic Efficiency of Stable Mechanisms in Large Markets with Weak Preferences,” presented at the Second Brazilian Workshop of the Game Theory Society in Honor of John Nash (São Paulo, Brazil, August 2010)

FEDERAL RESERVE POLICY PAPERS

“The Job-Loss Recovery,” Federal Reserve Bank of Boston Policy Briefing (2003) (coauthored with R. Triest, J. Fuhrer et al).

“The Federal Fiscal Outlook,” Federal Reserve Bank of Boston Policy Briefing (2004), coauthored with R. Triest.

REFEREE WORK

Journal of Economic Theory

Journal of Banking and Finance

Mathematical Social Sciences

TEACHING EXPERIENCE

Course Instructor in Economics, Harvard University Department of Economics (Ec 970: *Economics of Risk and Insurance*, appointed for Spring 2012)

Course Instructor – Teaching Fellow, Boston College Department of Economics (*Principles of Microeconomics*, Fall 2010)

Teaching Assistant, Boston College Department of Economics
(*Principles of Microeconomics* and *Principles of Macroeconomics*, 2008-2010)

AWARDS, HONORS AND FELLOWSHIPS

Boston College Dissertation Fellowship Award (Fall 2010)
MIT Advanced Study Program Fellow (2004, 2005)
Federal Reserve Bank of Boston Quality Service Award (2002, 2003, 2005).
Harvard College Dean's List (1998-2002)
John Harvard Merit Scholarship for Academic Achievement (1998-2002)
Harvard College Merit Scholarship for Academic Achievement (1998-2002)
Cyril and Methodius Foundation Honorary Scholar (1998)

SOFTWARE SKILLS

Stata, SAS, Mathematica, Matlab, Excel, Linux, LATEX

LANGUAGES

English, Bulgarian, Russian

CITIZENSHIP AND RESIDENCY

Bulgarian citizen; Canada permanent resident.