Interviews

A Minute with Philip Z. Maymin

BIO: Dr. Philip Z. Maymin is an Associate Professor of Analytics and Finance at the University of Bridgeport Trefz School of Business. He is also the founding managing editor of *Algorithmic Finance* and the co-founder and co-editor-in-chief of the *Journal of Sports Analytics*. He has also been an analytics consultant with several NBA teams and is the Chief Analytics Officer for Vantage Sports. He holds a Ph.D. in Finance from the University of Chicago, a Master's in Applied Mathematics from Harvard University, and a Bachelor's in Computer Science from Harvard University. He also holds a J.D. and is an attorney-at-law admitted to practice in California. He has been a portfolio manager at Long-Term Capital Management, Ellington Management Group, and his own hedge fund, Maymin Capital Management. He has also been a policy scholar for a free market think tank, a Justice of the Peace, a Congressional candidate, an Assistant Professor of Finance and Risk Engineering at the NYU Tandon School of Engineering, and an award-winning journalist. He was a finalist for the 2010 Bastiat Prize for Online Journalism. He was awarded a Wolfram Innovator Award in 2015. He won the Wolfram Live Coding Challenge in 2016 and the Wolfram One-Liner Competition in 2015 and 2016. He has published more than two dozen academic papers, a financial textbook, and five other books.

1) What are your research interests right now?

Machine learning techniques such as deep learning applied to a wide variety of domains including sports analytics, trading strategies, and risk management. Also alternative portfolio construction methods such as risk parity. And bottom-up simulations from simple repeatable machines as models of behavior.

2) What do you see as academically exciting?

The analysis of complexity in markets and the perspective of simple repeated machine-like computation to model all fields of human behavior.

3) What would you work on if you had lots of time?

An algorithmic exploration of the Torah.

A Minute with Dr. Jay Muthuswamy

BIO: Dr. Jay Muthuswamy is an Associate Professor of Finance at the College of Business Administration at Kent State University in Ohio. He is also the deputy managing editor of *Algorithmic Finance* and sits on the editorial board of the *Journal of Futures Markets.* He holds a Ph.D. in Finance from the University of Chicago, a Master's in Statistics from Stanford University, an MBA in Finance from the Wharton school and a Bachelor's degree in Statistics from the London School of Economics. He has published (among many other articles) in the *Journal of Finance* with the late Nobel laureate Professor Merton Miller on the subject of Stock Index Arbitrage.

1) What are your research interests right now?

The pricing of derivatives and the convergability of the lattice to a continuous time differential equation formulation.

2) What do you see as academically exciting?

The resolution of the Np/P Koan. Dr. Philip Maymin and I started the AF Journal with each holding a differing view of the NP/P Koan. He basically believed that NP ne P. I the opposite. We therefore decided to "agree to disagree". Only one of us can be found right (assuming the problem is decidable). Time will tell who it is.

3) What would you work on if you had lots of time?

The Np/P question.