

Katy Kaminski joins AlphaSimplex

Stockholm (HedgeNordic) – AlphaSimplex Group, LLC an affiliate of Natixis Investment Managers, has announced it has hired Dr. Kathryn Kaminski as the firm’s chief research strategist. Dr. Kaminski joins AlphaSimplex from the MIT Laboratory for Financial Engineering. A veteran in the hedge fund industry, she is regarded as an expert in alternative asset classes with a specific concentration in managed futures.

“We are delighted that Katy has joined AlphaSimplex, and are confident our clients will benefit from her considerable knowledge in managed futures strategies,” said Duncan Wilkinson, CEO of AlphaSimplex. “As a co-manager on the Managed Futures Strategy portfolio management team, Katy brings over a decade of hands-on investment experience and a strong research focus.”

In the newly created position of chief research strategist, Dr. Kaminski will conduct research in support of AlphaSimplex products and will help educate investors on the use of alternatives in investment portfolios.

“I have long admired AlphaSimplex’s accomplishments, investment philosophy and team, and look forward to applying my experience to help further the firm’s growth and success,” said Dr. Kaminski. “I am excited by the prospect of improving and expanding upon the delivery of superior investment solutions to clients, and helping to educate investors on the benefits of alternative investments.”

Prior to MIT, Dr. Kaminski most recently served as director of investment strategies at Campbell and Company, a systematic, quantitative investment firm. Previously, she was deputy managing director at the Institute for Financial Research at the Stockholm School of Economics in Sweden. Before that, Dr. Kaminski was employed by RPM Risk & Portfolio Management AB in Stockholm, and was a senior lecturer in the Department of Finance at the MIT Sloan School of Management. She holds a B.S. degree in electrical engineering and a Ph.D. in operations research from MIT, and she was a doctoral student of Dr. Andrew Lo, AlphaSimplex’s founder. Dr. Kaminski co-authored the book “Trend Following with Managed Futures: The Search for Crisis Alpha,” for Wiley Trading in 2014. She is the author of numerous research papers and industry whitepapers as well as a contributory author to the CAIA and CFA Curriculum.

Hope to see you back in Stockholm, soon, Katy, to spread the good gospel of Managed Futures across the Nordics, too!

Photo: © HedgeNordic, taken for a roundtable session on “Risk Management for Hedge Funds.”