

Iuliia Shpak, PhD

Systematic Strategies Specialist, Sarasin & Partners, London

Iuliia has an extensive academic research experience focusing on Asset Pricing, in particular systematic factors, speculative bubbles in asset prices and other anomalies in commodity futures and equity markets.

In her role at Sarasin & Partners Iuliia engages with SWFs and large pension plans in the EMEA & Asia with respect to quant investing programs.

Iuliia obtained an MSc in Operational Research from the London School of Economics (LSE) and doctoral degree from the University of East London. In her thesis titled "Commodity Markets: Price Dynamics and Anomalies" she focused on speculative bubbles in energy commodities, volatility modelling using GARCH family of models, volatility spillovers between oil and equity markets of Norway, Australia, Canada, Russia and Saudi Arabia, and momentum trading strategies in commodity futures.

She also serves as an Adjunct Researcher at the World Pensions Council and frequently delivers guest lectures at the LSE and other academic institutions.

Here is the link to the article in European pensions which covered one of Iuliia's research paper:

<http://www.europeanpensions.net/ep/EXCLUSIVE-Dubai-Fateh-leading-indicator-for-asset-price-bubbles.php>