

Avinash Sattiraju

Second Year PhD Student

Olin Business School, Washington University in St. Louis

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Education

Washington University in St. Louis, St. Louis (MO), USA

Ph.D. in Finance

2023 – 2028 (expected)

The University of Texas at Austin, Austin (TX), USA

M.A. in Economics

2020

Indian Institute of Space Science and Technology, Thiruvananthapuram, India

B.Tech. in Electronics and Communication Engineering (Avionics)

2019

Research Interests

Asset Pricing, Macro-Finance, Labor Economics, Entrepreneurial Finance

Working Papers

“The Missing Tail Risk in Option Prices” (with J. Brown, N. Çakır Melek, and J. Matschke)
Kansas City Fed RWP (2023). (ongoing actively)

Work in Progress

“Diagnostic Expectations and Employment” (with Maarten Meeuwis) (ongoing actively)
“Entrepreneurial Financing and Monetary Policy” (ongoing actively)
“Local Projection Methods in Economic Forecasting and Identification” (early stage)

Research Experience

Washington University in St. Louis, Research Assistant

Summer 2024 - Present

Advisor: Professor Brett Green

Project: Mergers and acquisitions, textual analysis of SEC filings

Federal Reserve Bank of Kansas City, Research Associate

2020 – 2023

The University of Texas at Austin, Research Assistant

Spring 2020

Policy Publications

Federal Reserve Bank of Kansas City

“Capital Flows and Monetary Policy in Emerging Markets around Fed Tightening Cycles”
(with A. von Ende-Becker and J. Matschke) 2023

“Will High Underlying Inflation Persist?” (with A. Lusompa) 2023

“To Reach the Fed’s Inflation Target, Interest Rates May Have to Remain Restrictive for
Some Time” (with J. Matschke) 2023

“Price Pressures for U.S. Exporters and a Strong Dollar Have Increased Inflation in Foreign
Countries” (with J. Matschke) 2022

“Cutting-Edge Methods Did Not Improve Inflation Forecasting during the COVID-19 Pandemic” (with A. Lusompa)	2022
“Labor Markets Are Tight, but Conditions Vary across States” (with J. Matschke)	2021

Conference Attendance

- The Inter-Finance PhD Seminar 2024 – Present (Online)
- Princeton Money Macro and Finance Initiative Conference 2024 (scheduled)

Fellowships and Awards

Travel grant to attend Princeton MMF Conference

Technical Skills

Programming: Python, MATLAB, R, LaTeX, Git

Econometrics: Time Series Analysis, Panel Data, Bayesian Methods, Machine Learning

Software: Stata, ARCGIS, Tableau, Excel