

# Robert C. Giannini

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## Education:

- Doctoral Student in Finance, The University of Georgia: June 2007-
- University of Illinois Urbana-Champaign: Jan.-Dec. 2006  
Course work in computer programming and mathematics 4.0/4.0 GPA
- Emory University, Atlanta Georgia: May 2004  
Bachelor of Arts in Economics, Minor in History,  
Graduated Phi Beta Kappa and Summa Cum Laude 3.9/4.0 GPA
- Università Cattolica del Sacro Cuore: Milan, Italy 2003

## Research Interests:

- Social Networking, Network Communication, Asset Pricing, Digital Information Flow, Local Information Advantage, PEAD, Corporate Restructuring, Natural Language Processing, Sentiment Analysis, Web Scraping

## Research:

- “Twitter: An Investigation of the Impact of Network Communication”  
Solo authored paper: Presented at the 2010 SFA Conference
- “Twitter: Social Network Communication and Earnings”  
With Paul Irvine
- “Do Local Investors Know More? Evidence From Internet Communication”  
With Tao Shu
- “Value Creation From Spinoffs in the Modern Era”  
Curriculum paper

## Computer Proficiency:

- Java, Stata, SAS, RATS, EViews, TSP, SPSS, VBA, Java Script, HTML

## Work Experience:

### Portfolio Manager:

Topwater Capital LLC (Multi-Strat Hedge Fund)

- Ran a separately managed account domiciled at Goldman Sachs
- Managed a portfolio with exposure to equities, fixed income, and commodities
- Designed and executed quantitative trading strategies
- Researched and executed trades for discretionary positions

### Assistant Trader/Analyst:

Teleos Management LLC (Global Macro Hedge Fund), April 2005-July 2007

- Collaborated on project to improve a beta neutral global fixed income model: Researched new factors, decomposed factor inputs, streamlined process of data acquisition, improved optimization process
- Optimized APT Portfolios and analyzed pre and post trade analytics
- Researched and voted on all voluntary corporate actions
- Developed custom applications to track and analyze execution costs, commissions, and slippage for both systematic models and traders
- Collaborated on a study utilizing the HFR fund database to analyze the performance of our models relative to customized benchmarks.

**Junior Analyst:** Kailas Capital (Multi-Strat. Fund of Funds), April 2005-Present

- Tracked and analyzed our fund's long/short equity exposure
- Computed correlation and performance statistics for each of our funds
- Analyzed performance statistics of potential funds to included in our portfolio
- Optimized theoretical portfolios of fund managers

**Economic Researcher:** Emory University, Department of Economics 2003-2004

- Analyzed the efficiency of early Georgian agricultural and commodity markets
- Compiled an extensive dataset and applied econometric techniques
- Presented research findings to a committee of university professors for review

**Research Assistant:** Emory University, Department of Economics 2002-2003

- Assisted on a project analyzing political decision making
- Performed data intensive empirical research

**Academic Honors:** Honors Student in Economics/History: Graduating **Summa Cum Laude**

**Phi Beta Kappa:** 2004 inductee

Phi Eta Sigma: top 10% of class

Deans list 2000-2004

Comer Scholarship

Golden Key Society

Cohen Scholarship 07-08

Etheredge Scholarship

Woodruff Scholarship 09-10

Omicron Delta Epsilon

National Society of Collegiate Scholars

Summer Research Assistantship 09

**Teaching Experience:**

**FINA3000 – Financial Management:**

Survey of corporate finance and investments: Topics include risk and return, financial institutions, efficient markets, valuation theory, capital budgeting, portfolio theory, and cost of capital

**FINA4920 – Computers in Finance:**

Advanced course in computer modeling for finance: Topics include equity and debt valuation, CAPM, WACC, forecasting, portfolio optimization, options and Monte Carlo simulations

**FINA4310 – Survey of Investments:**

Provides an analytical treatment of investment theory: Topics included portfolio management and valuation, asset-pricing models, and the application of asset-pricing models to real data.

**Athletic Achievements:**

- Professional Mountain Bike Racer
- Member of Locos Elite Road Cycling Team
- Two-time National **Collegiate All American** Cyclist 2001 & 2002
- Member of Junior Olympic National Cycling Team 2000
- Emory Cycling and Triathlon Club: Treasurer 2001, President 2002-2004
- Extensive travel in Europe, North America and Asia for elite cycling competition

**References:**

Dr Paul Irvine  
Dept of Banking & Finance  
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