

# DAVID KALITA

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## Education

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### PRINCETON UNIVERSITY

Princeton, NJ

#### Candidate for the Master in Finance

Sept 2010 - Present

- Relevant Coursework: Asset Pricing; Modern Regression and Applied Time Series; Financial Econometrics; Options, Futures, and Financial Derivatives; Asian Financial Markets; Portfolio Theory

### UNIVERSITY OF MICHIGAN

Ann Arbor, MI

#### Bachelors of Science in Honors Economics and Mathematics

2004-2007

- GPA: 3.73/4.0
- Awards: Polish & Slavic Federal Credit Union Scholarship (2004; 2005); Brown Scholarship (2006); Bunzel Prize in Economics (2006); Angell Scholar (2007); High Honors in Economics (2007)
- Activities: Phi Chi Theta Professional Business Fraternity (Networking/ Advertising Chair); Chess Club (Treasurer); Michigan Journal of Economics (Senior Editor)

## Experience

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### SOROS FUND MANAGEMENT

New York, NY

#### Intern

Summer 2011

- Developed a relative-value trade in the European sovereign credit default swap market using quantitative methods and economic analysis. Recommended the trade to firm analysts and portfolio managers.
- Worked on a variety of projects for the macro-strategy team: assessing the economic effects of the Japanese nuclear disaster, expanding the firm's emerging market equity model, examining the existence of basis in the FX market, determining the causes of the 1937 recession, etc.

### DEUTSCHE BANK

New York, NY

#### Associate

Jan 09 - Aug 10

- Worked with Vice-Chairman Malcolm Knight on establishing proposals for the reform of the global financial system. Responsibilities included analyzing academic literature and policy papers, writing policy notes, preparing presentations, and monitoring economic and political developments involving regulation.
- Results of our work were sent to the CEO and Chief Risk Officer, and influenced Deutsche Bank's official positions on various issues of regulatory reform. Topics analyzed include credit default swaps, a systemic risk regulator, capital and liquidity requirements, and a special resolution authority.

### DECISION ECONOMICS, INC.

New York, NY

#### Research Associate / Junior Economist

May 07- Jan 09

- Built, edited, and maintained U.S. models for key indicators such as employment, home prices, labor supply, etc. Results were used either for the weekly forecast calendar or as inputs for the large-scale U.S. macro model. Developed DE's Case-Shiller model, which beat consensus 10 out of 14 months.
- Worked with the Chief Emerging Markets Economist to provide clients with a weekly forecast calendar and daily analysis for the major countries in Eastern Europe and Latin America.
- Given responsibility for all forecasting and analysis of the Canadian economy. Made two key correct out-of-consensus interest rate forecasts during the height of the financial crisis (October 2008; December 2008).

## Professional Certificates

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### CHARTERED ALTERNATIVE INVESTMENT ANALYST (CAIA®)

May 2010

### CHARTERED FINANCIAL ANALYST (CFA®) - Candidate, Passed All Three Levels

2008-Present

## Additional

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- Proficient in Excel, Bloomberg, as well as a variety of statistical packages.
- Working proficiency of Polish.
- Former NY High School Chess Co-Champion, Captain of the 2<sup>nd</sup> place high school team in the U.S.
- Interests: Soccer, Chess, Travel