

Kathryn M. Kaminski, Ph.D., CAIA®

Chief Research Strategist, Portfolio Manager

Certifications

- CAIA® Charterholder

Education

Massachusetts Institute of Technology
Cambridge, MA
Ph.D., Operations Research

Massachusetts Institute of Technology
Cambridge, MA
S.B., Electrical Engineering

As Chief Research Strategist of AlphaSimplex, Dr. Kaminski conducts applied research, leads strategic research initiatives, focuses on portfolio construction and risk management, and engages in product development. Dr. Kaminski is a member of the Investment Committee. She also serves as a co-portfolio manager of certain funds advised by AlphaSimplex.

Dr. Kaminski joined AlphaSimplex in 2018 after being a visiting scientist at the MIT Laboratory for Financial Engineering. Prior to this, she held portfolio management positions as a director, investment strategies at Campbell and Company and as a senior investment analyst at RPM, a CTA fund of funds.

Dr. Kaminski co-authored the book *Trend Following with Managed Futures: The Search for Crisis Alpha* (2014). Her research and industry commentary have been published in a wide range of industry publications as well as academic journals. She is a contributory author for both the CAIA® and CFA® reading materials. Dr. Kaminski has been a Senior Lecturer at the MIT Sloan School of Management and has taught at the Stockholm School of Economics and the Swedish Royal Institute of Technology, KTH.

Dr. Kaminski earned an S.B. in Electrical Engineering and Ph.D. in Operations Research from MIT where her doctoral research focused on stochastic processes, stopping rules, and investment heuristics. Dr. Kaminski is a Chartered Alternative Investment Analyst® (CAIA®) Charterholder.[1] She began her career in the investment industry in 2008.

[1] CAIA® is a registered certification mark owned and administered by the Chartered Alternative Investment Analyst Association.