Rayhan Momin

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EDUCATION

University of Chicago Booth School of Business — Chicago, IL
Doctor of Philosophy - PhD, Finance — 2025

University of Chicago Booth School of Business — Chicago, IL
Master of Business Administration - MBA — 2023

Columbia University — New York, NY
Bachelor of Arts - BA, Economics-Mathematics — 2012

RESEARCH EXPERIENCE

Dissertation: Effects and Design of Central Bank Corporate Credit Facilities

Chapter 1: Causal Effects of the Federal Reserve's Corporate Credit Facilities
- Provides novel identification strategy and exploits quasi-natural experiment to estimate the causal effects of the Fed's CCFs on corporate bond yields

Chapter 2: Counterfactual Policy Targeting with Firm Heterogeneity
- Applies advances in causal machine learning to compute heterogeneous treatment effects of the Fed CCF intervention on firm operations and performance
- Exploits high-dimensional deep nets to compute the counterfactual effects of alternative firm targeting schemes

Chapter 3: Secured Versus Unsecured Corporate Credit Interventions
- Provides theoretical arguments for improving the design of corporate credit facilities
- Uses finite-difference methods and convex optimization techniques to numerically estimate non-linear partial differential equations and quantify improvement in outcome variables

WORK EXPERIENCE

Federal Deposit Insurance Corporation — Remote
Research Economist Trainee — 2022

Federal Reserve Bank of Boston — Remote
Dissertation Fellow — 2022

Board of Governors of the Federal Reserve — Washington D.C.
Sr. Research Assistant, Advanced Foreign Economies Section — 2015 to 2017
- Utilized VBA and FAME (time-series database in Unix) to maintain, update, and process large data sets
- Supported Board economists in policy work through quantitative and qualitative analysis
- Reviewed academic literature, built/maintained databases, and performed econometric analysis using a variety of statistical packages and programming languages (including Python, R, and Stata)

J.P. Morgan — New York, NY
Analyst, Country Risk Management and Sovereign Advisory — 2012 to 2015
- Received highest performance rating and offered promotion to Associate
- Assigned internal country risk ratings and monitored economic, financial, and political events
- Managed risk for a large portfolio of countries, advising on exposure limits and new market opportunities
- Reviewed sovereign debt contracts and participated in due diligence with government officials ahead of debt issuance
- Provided support for sovereign advisory service, creating pitch materials on public ratings strategy

TEACHING EXPERIENCE

Teaching Assistant for Raghuram Rajan (International Corporate Finance), John Heaton (Fixed Income Asset Pricing), Mark Mitchell (Cases in Financial Management)

TECHNICAL SKILLS

FAME, Git/Github, Julia, Matlab, Python, R, Stata, Unix, VBA