

Education

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|------|---|
| 2025 | Ph.D. , Economics, American University
<i>Advisors:</i> Amos Golan, Robin Lumsdaine, Kara Reynolds, Michael Stutzer |
| 2016 | M.A. , Economics, American University |
| 2010 | B.Sc. , Microelectronics Engineering & Economics, Rochester Institute of Technology |

Unpublished Works

Job Market Paper

1. **Alam, Arnob.** *The Impact of Mandatory Central Clearing on Interest Rate Swaps Pricing* Not Published. 2025.

Abstract: Mandatory central clearing was the keystone derivatives market reform in the Dodd-Frank era. I examine the impact of the mandate on interest rate swaps pricing. Using data from Depository Trust & Clearing Corporation's Swaps Data Repository around the time of the central clearing mandate implementation and using Canadian-dollar denominated contracts, which were not subject to the clearing mandate as a comparison group, a 13-14 bps increase in swap premia is observed for US-dollar denominated contracts. A similar increase of 7-8 bps is observed comparing contracts denominated in British Pounds (subject to clearing mandate) against contracts denominated in Swiss Francs (not subject to the clearing mandate). The results agree with theoretical models that show swaps become more valuable as counterparty risk is reduced, and existing literature that shows mandatory clearing had similar effects on equities markets. The results are robust to additional controls for contract characteristics and alternative functional forms of the regression model.

Working papers

1. Everson, K. R. & **Alam, Arnob.** *NEWS for Riyadh, Saudia Arabia: Population-based Walking, Physical Activity, and Neighborhood Characteristics* Not Published. 2025.

Publications

Journal Articles

1. Henderson, H. & **Alam, Arnob.** The structure of risk-sharing networks. *Empirical Economics* **62**, 853–886 (2022).
2. Arslan, S., **Alam, Arnob**, Floro, M. S., Cha, S.-E. & Kang, E. Care workers' sense of responsibility, working conditions, and the quality of care in South Korea. *Philippine Review of Economics (Online ISSN 2984-8156)* **60**, 191–222 (2023).
3. Cha, S.-E., Kang, E., Floro, M., Arslan, S. & **Arnob Alam.** When caregiving becomes burden: the gap between preferred amount of care time and actual amount of care time. *Social Indicators Research* **170**, 375–397 (2023).

Presentations

Talks

1. Henderson, H. & **Arnob Alam**. *The Structure of Risk-Sharing Networks* 2nd International Conference on Complexity And Policy Studies (Arlington, VA, USA). Apr. 2018.
2. Arslan, S., Floro, M. & **Arnob Alam**. *Quality of Care, Commitment Level, and Working Conditions: Understanding the Care Workers' Perspective* 30th International Association for Femenist Economists Annual Conference (Geneva, Switzerland). June 2022.

Teaching

American University

2018–2019 Graduate Teaching Assistant, Financial Management (FIN-614)
2019–2021 Adjunct Lecturer, Economics for Business (ECON-150)

Research Experience

2015–2015 Research Intern, OCE, Commodities Futures Trading Commission
2016–2016 Research Intern, OCE, Commodities Futures Trading Commission
2016–2016 Research Assistant, Drake University, (Advisor: [Dr. Heath Henderson](#))
2016–2018 Statistics Consultant, [CTRL](#), American University
2017–2017 Research Intern, Div. of Enforcement, Commodities Futures Trading Commission
2019–2022 Researcher, Care Work and the Economy Project

Other Experience

2014–2015 Senior Data Engineer, GovTribe Inc., Roslyn VA
2015–2016 Data Scientist, WeddingWire Inc., Chevy Chase MD
2018–2018 Research Consultant, Talascend Inc., Herndon VA
2018–2020 Senior Analyst, Right Sized Solutions Inc., Arlington VA
2021–2025 Operations Research Analyst, National Guard Bureau, Arlington VA
2024–2025 Short Term Consultant, World Bank, Washington DC

Tools & Software

- **Languages:** Python, R, Julia, GAMS, Haskell, SAS, Stata, perl
- **Published Packages:** iron-mq-haskell (A client library for communication with Iron.IO's message queuing service)
- **Published Tools:** Info-metrics based investment portfolio optimizer

Last updated: September 26, 2025