Member Profile

Dr. Madhu Kalimpalli, Affiliated Member

Dr. Madhu Kalimpalli, affiliated member of the MS2Discovcery Institute advances research within one priority research themes of the Institute: Mathematical Models in Finance (Tecton 7) Dr. Kalimpalli is an Equitable Life Fellow and Associate Professor in Finance at the School of Business and Economics, Wilfrid Laurier University (WLU). He is also an affiliated member of the Waterloo Research institute in Insurance, Securities and Quantitative finance (WatRISQ), University of Waterloo

Dr. Kalimpalli joined the Institute in 2014. He is currently an associate professor of Finance at the School of Business and Economics at Wilfrid Laurier University. Prior to joining Laurier in 2000, he was a visiting assistant professor at McGill University in the Faculty of Management. He received his PhD in Finance from the University of Houston and has MA Economics degrees from Rutgers University and the University of Pune in India. He was also the Director of the Laurier Financial Services Research Center from 2007 till 2013.

Dr. Kalimpalli's research is broadly in the areas of risk - management and fixed income markets. In 2014 he was an invited speaker for a PhD Symposium at the Auckland Finance Conference as well as for the Credit Risk Symposium held by the National University of Singapore. He has received the Merit Award from Wilfrid Laurier University on multiple occasions in 2004, 2008, and 2011. He has also been awarded the 'Best Paper Award' in Derivatives by the Northern Finance Association and the Mid - West Finance Association for two different papers.

His research is supported by several competitive grants funded by SSHRC, and CFI among others. His industry experience includes various assignments in risk assessment at Bank United and Duke Energy, both based in Houston, and more recently as a Quantitative analyst with the Fixed Income R & D Group at Bloomberg, New York.

Dr. Madhu Kalimpalli welcomes inquiries from potential PhD and graduate students. He is willing to supervise students in the fields of risk - management and fixed - income markets.