

RISK ECONOMICS®

SAMANTHA KAPPAGODA



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Samantha Kappagoda, is Chief Economist and Co-Founder of Risk Economics®, a New York based advisory firm. Her primary focus is the development of analytics for modeling trends and patterns across global asset classes, markets, regions, sectors and industries. Her areas of expertise include leading portfolio strategy for foreign exchange, fixed income, commodities, and capital markets activity as well as econometric time-series and longitudinal analyses of business cycle dynamics, retail consumer behavior, real estate and housing markets, consumption spending and labor income, income distribution related to health, aging, retirement, population and immigration, and other demographic and socioeconomic indicators.

Since 2019, Samantha has served as Vice-Chair of the American Bar Association Insurance Technology and Risk (SciTech) Committee. In 2020, she was appointed as a technical advisor to the newly formed Uniform Law Commission Committee for Public Health Emergency Authorities, which studies the need for and feasibility of one or more uniform state laws addressing the authority of state governments to respond to epidemics, pandemics and other public health emergencies.

Samantha also co-leads research activities at RiskEcon® Lab for Decision Metrics, established in 2011 at Courant Institute of Mathematical Sciences NYU, focusing primarily on research and development (R&D) relating to remote and compressed sensing, anomaly detection, forensic analytics and statistical process control. She is also a Visiting Scholar at Courant Institute.

Ms. Kappagoda further pursues broader research interests by serving as a senior editorial advisory board member of The Journal of Risk Finance (JRF), an Emerald Publications journal which provides a rigorous forum for the publication, both by academics and practitioners, of theoretical and empirical research related to the financing of risk, with a long-standing focus on issues of market convergence. She was originally the founding Managing Editor of JRF in 1999, initially published by Euromoney Institutional Investor, before its successful sale to its current publisher. She previously served as Special Editor for Risk Management, for The Journal of Alternative Investments, also an Institutional Investor journal at its inception.



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Previously, she served for over thirteen years as Senior Economist at Caxton Associates LP, a hedge fund with approximately \$15 billion of assets under management, investing in global commodities, currencies, fixed income (sovereign and corporate credit) and equities. She was a key member of Caxton Global, the firm's flagship global macro fund, where her analysis informed positioning and pricing for real-time trading decisions, and asset allocation. Her macroeconomic and demographic analytics and development of proprietary econometric models employing high frequency financial market data combined with global economic data and central bank and related policy actions, guided the firm's senior decision makers.

Prior to working in the financial markets, Samantha was employed as an Economist in the Operations Evaluation Department at The World Bank in Washington, D.C. Her responsibilities included evaluating structural adjustment lending programs, with a primary focus on building computable general equilibrium models, in order to analyze the bank's loan portfolio across emerging market countries.

Samantha received an M.B.A. in Analytic Finance, International Business and Statistics from the University of Chicago Booth School of Business. She also earned an M.A. in Economics, with concentrations in Industrial Organization and Monetary Economics, from the University of Toronto, and graduated with a B.Sc. (Honors) in Mathematics from Imperial College, London.

Samantha is an active alumnus of the University of Toronto and currently serves on the Lester B. Pearson International Scholarship committee. Since 2014, she has served as a member of the Board of Directors of the Girl Scouts of Greater New York (GSGNY), focusing on the GSGNY portfolio of STEM programs. She is also a member of the Leadership Council of Black Rock Forest Consortium, a 4,000-acre natural living laboratory for field-based scientific research and education, operated by a consortium of twenty-three colleges and universities, public and independent schools, and scientific and cultural institutions. She previously served on the Board of Directors of Council for Economic Education, Glynwood, and Hudson Valley Shakespeare Festival.

Her biography has been published in the Marquis' publications Who's Who in America, Who's Who in Finance and Business (formerly Who's Who in Finance and Industry), Who's Who of Emerging Leaders, Who's Who of American Women, and Canadian Who's Who (Grey House Publishing). Prior to joining their board, she was honored by the Girl Scouts of Greater New York as a Woman of Distinction, for her activities in STEM.

