

**Alexander Rinaudo**

Managing Director

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Alexander Rinaudo is a Managing Director at Econ One Research, Inc. He has over 15 years of experience in developing economic and financial analysis for complex commercial and regulatory disputes.

Mr. Rinaudo has conducted economic analysis on matters involving securities fraud, business valuation, trading strategies, alternative investment valuation, market timing and portfolio valuation. Mr. Rinaudo has deep expertise in econometric and statistical analyses, methods he has used to analyze a wide variety of financial products and their markets including equities, options, treasuries, fixed income and structured products.

Mr. Rinaudo has supported clients through all phases of pretrial and trial practice including: review of pretrial discovery, development of economic and financial models to analyze damages, critique of analyses by opposing experts and preparation of testimony. He has experience in a broad range of venues including federal trials, regulatory proceedings, settlement negotiations, mediations, arbitrations and bankruptcy proceedings.

Prior to joining Econ One, Mr. Rinaudo held positions with several consulting firms including: Compass Lexecon, AlixPartners and Analysis Group. Most recently he was the Chief Executive of Data Science Partners.

**EDUCATION**

Mr. Rinaudo holds an MBA from the Stern School of Business at New York University and a BS from the Massachusetts Institute of Technology.

## **PUBLICATIONS**

“Has the VIX Index Been Manipulated?” with B. Malkiel and A. Saha, *Journal of Asset Management*, accepted, December 2018.

“Option Writing: Using VIX to Improve Returns,” with B. Malkiel and A. Saha, *The Journal of Derivatives*, Winter 2018, 38-49.

“Conditional Option Writing: Using VIX to Improve Returns,” with A. Saha and B. Malkiel, *Seeking Alpha*, October 26, 2018.

“Commentary: Inclusion of High-Fee Funds not Necessarily a Breach of Fiduciary Duty,” with A. Rinaudo, *Pensions & Investments*, May 14, 2018, 12.

“Are Traditional Valuation Models Flawed? An Illustrative Example: Valuing a Hedge Fund,” with A. Saha and B. Malkiel, *ValueWalk*, March 2018.

“Actively Managed versus Passive Mutual Funds: A Horse Race of Two Portfolios” with A. Saha, *The Journal of Financial Transformation* 46, 2017, 193-206.

“Downside Risk Protection of Retirement Assets: a New Approach,” with A. Saha, *The Journal of Financial Transformation* 45, 2017, 111-120.

“An Intraday Event Study Methodology for Determining Loss Causation,” with A. Saha, *The Journal of Financial Perspectives* 2(2), July 2014, 161-172.

## **SELECTED PRIOR CASEWORK**

### **Financial Instrument and Portfolio Analysis**

CMMF v. JP Morgan – Analysis and support of expert testimony regarding effect of financial crisis on valuation of portfolio of assets.

Shareholders v. Simon Property Group – Analysis and expert report/testimony support regarding value of conditionally vesting Long Term Incentive Performance units.

### **Securities Class Action**

In Re: Bank of America – Merrill Lynch Securities Litigation – Support of analysis, expert testimony and settlement negotiations regarding alleged stock price manipulation prior to merger between Bank of America and Merrill Lynch.

In Re: Citigroup Securities Litigation – Support of analysis, expert testimony and settlement negotiations regarding alleged share price manipulation associated with company disclosures during the financial crisis of 2007/2008.

## **Valuation**

BGCantor Market Data, L.P. v. Tullett Prebon Americas Corp. - Support of expert testimony and arbitration negotiations regarding use and valuation of Treasury market data.

Olson v. Halvorsen et al. – Support of expert witness report and trial testimony regarding fair value of Viking Global, a hedge fund, and rebuttal damage analysis.

Survey Sampling International – Valuation of online and phone survey company in conjunction with debt and equity recapitalization.