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Laboratory for Financial Engineering at the MIT Sloan School of Management. His current research spans five areas: evolutionary models of investor behavior and adaptive markets, systemic risk and financial regulation, quantitative models of financial markets, financial applications of

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Andrew Wen-Chuan Lo is the Charles E. and Susan T. Harris Professor of Finance at the MIT Sloan School of Management. Lo is the author of many academic articles in finance and financial economics. He founded AlphaSimplex Group in 1999 and served as Chairman and Chief

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Investment Strategist until 2018 when he transitioned to his current role as Chairman Emeritus and Senior Advisor.

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articles, and has written or coauthored twelve books.

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