

## SAMANTHA KAPPAGODA



Samantha Kappagoda is Chief Economist and co-founder of Risk Economics, Inc. She provides advisory services and research and development of rigorous analytics applied to large-scale, real-world modeling and surveillance for geopolitics and socioeconomics involving population, demographics and macroeconomics. Her areas of expertise include econometric time-series and longitudinal analyses of consumer behavior, labor supply, wealth and income distribution, housing, population and immigration, political risk and international trade, resource allocation, environment, health, aging and retirement, as well as currency, commodity and capital markets activity.

Samantha is a scientist and co-lead investigator at the RiskEcon® Lab for Decision Metrics and Visiting Scholar at the Courant Institute for Mathematical Sciences at New York University (NYU). In addition, she has recently been appointed Economist-in-Residence at the NYU Center for Data Science (NYUCDS).

Previously, she was Senior Economist at Caxton Associates LP, a hedge fund established in 1983, investing in global fixed income, currencies, commodities and equities. She was a key member of Caxton Global, the firm's flagship global macro fund, which at its peak had approximately \$12 billion of assets under management. Her demographic and macroeconomic analytics and development of proprietary econometric models of markets and the global economy guided the firm's senior decision makers during her thirteen year tenure there. Prior to entering the financial markets, Samantha was an Economist in the Operations Evaluation Department of The World Bank in Washington D.C., working on the evaluation of structural adjustment lending programs and dynamic stochastic general equilibrium (DSGE) modeling, with a primary focus on the outcome, impact and sustainability of these programs in developing countries.

Samantha pursues her 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 Institutional Investor Journals/Euromoney, before its successful sale to its current publisher. She has also served as Special Editor on Risk for *The Journal of Alternative Investments*, another Institutional Investor journal.

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

Samantha was born in Sri Lanka, and has also resided in Canada, the Philippines, Singapore, and the United Kingdom. Her biography has been published in the Marquis publications *Who's Who in America*, *Who's Who in Finance and Business* (formerly *Finance and Industry*), *Who's Who of Emerging Leaders*, *Who's Who of American Women*, and *Canadian Who's Who* (University of Toronto Press).

Contact information:  
[kappagoda@cims.nyu.edu](mailto:kappagoda@cims.nyu.edu)  
Tel: 212-998-3264

