



Professional Expertise

Dr. Robert Savickas is a Senior Affiliate Consultant for Analytic Focus, LLC. Dr. Savickas brings years of consulting and academic research experience in Finance. In his role, Dr. Savickas provides executive level service to regulators and financial institutions in regards to mortgage finance, credit risk, asset pricing, investments, continuous-time finance, derivative securities, risk management, and other areas. He currently serves as the Chairman of Department of Finance in the School of Business at George Washington University. Dr. Savickas continues to teach courses in the Doctoral, Masters, and Undergraduate programs and has won numerous awards, including the prestigious Fulbright Scholarship and grants for his work in asset pricing, derivatives and systemic risk.

Dr. Savickas has published 12 academic articles since 2000 in The Review of Financial Studies, The Journal of Financial and Quantitative Analysis, The Journal of Business and Economic Statistics and other journals and has delivered presentations of his work at professional meetings and institutions. His consulting expertise and experience is in financial modeling and model validation, interest-rate derivative pricing, index flows, portfolio allocation, mortgage credit risk, home price indexing; clients include private sector, Government-sponsored agencies, international organizations, and foreign banks.

Consulting Specialties

Asset Pricing	Mortgage Finance
Credit Risk	Portfolio Management
Derivatives	Securitization
Financial Modeling	
Investments	

Education

Ph.D. - Finance

University of Georgia

M.B.A. - Finance

Western Illinois University

M.A. - Economics

Western Illinois University

M.S. - Mechanical Engineering

Riga Technical University