Biography

Andrew W. Lo is the Charles E. and Susan T. Harris Professor at the MIT Sloan School of Management and director of the MIT Laboratory for Financial Engineering. He received his Ph.D. in economics from Harvard University in 1984. Before joining MIT's finance faculty in 1988, he taught at the University of Pennsylvania’s Wharton School as the W.P. Carey Assistant Professor of Finance from 1984 to 1987, and as the W.P. Carey Associate Professor of Finance from 1987 to 1988.

He has published numerous articles in finance and economics journals, and has authored several books including *The Econometrics of Financial Markets*, *A Non-Random Walk Down Wall Street*, *Hedge Funds: An Analytic Perspective*, and *The Evolution of Technical Analysis*. He is currently co-editor of the *Annual Review of Financial Economics* and an associate editor of the *Financial Analysts Journal*, the *Journal of Portfolio Management*, and the *Journal of Computational Finance*.

His awards include the Alfred P. Sloan Foundation Fellowship, the Paul A. Samuelson Award, the American Association for Individual Investors Award, the Graham and Dodd Award, the 2001 IAFE-Sungard Financial Engineer of the Year award, a Guggenheim Fellowship, the CFA Institute’s James R. Vertin Award, the 2010 Harry M. Markowitz Award, and awards for teaching excellence from both Wharton and MIT.