

## ENGIN KOSE

Address: 36 Vivido Street  
Ladera Ranch CA  
92694

Phone: 949-396-9625  
E-mail: enginkose@hotmail.com

### QUALIFICATIONS SUMMARY

- Ph.D. in Finance. Portfolio Manager in Systematic Active Equities. Top journal publications. Business School Adjunct Professor.
- Extensive experience in systematic equities, fundamental equity analysis, factor investing, asset allocation, smart beta and alternative indexation.

### EXPERIENCE

#### Rayliant Global Advisors

March 2023-Present

Director, Research

#### Allianz Global Investors

August 2018-Dec 2022

Associate Portfolio Manager (August 2021-December 2022)

Vice President, Senior Analyst (August 2018-July 2021)

#### Research Affiliates, LLC

May 2012-July 2018

Vice President of Research (January 2015-July 2018)

Senior Researcher (May 2012-Dec 2014)

### SELECTED PUBLICATIONS

- “2019 Graham and Dodd Award: What is Quality ” (with J. Hsu and V. Kalesnik), *Financial Analyst Journal* , March 2019.
- “Investment and Profitability: A Quality Factor that Actually Works ” (with J. Hsu and V. Kalesnik), Book Chapter *Factor Investing, Elsevier* 2017.
- “The Impact of Constraints on Minimum Variance Portfolios ” (with T. Chow and F. Li), *Financial Analyst Journal* , February 2016.

### TEACHING EXPERIENCE

Adjunct Professor of Finance and Business Economics  
USC, Marshall Business School

August 2023-Present

### EDUCATION

Washington University in St. Louis  
Ph.D. in Finance

St. Louis, MO  
2012

McGill University  
B.A. in Economics and Mathematics

Montreal, QC  
2007

### SELECTED GRANTS & AWARDS

- Olin Doctoral Fellowship, Washington University in St. Louis, 2012
- Joint Honors in Economics and Mathematics, McGill University, 2007