

Intertemporal Economics

Intertemporal Economics uses an in-depth investigative approach to analysing economic processes and financial markets. The firm's analytical framework is based on microeconomic foundations, which allows an understanding of endogenous factors and patterns of human behaviour that cannot be analysed using quantitative techniques alone. The firm's research focuses on topics affecting economics, interest rates and asset prices in developed markets.

The value of the firm's research is in helping investors and traders clarify their thinking about economic trends and providing advanced warning of economic "fault line" adjustments. Their focus on a capital-based framework provides a rigorous alternative to the "orthodox" economic worldview.

Brian Pellegrini, CFA, Founder and Senior Analyst

Brian founded Intertemporal Economics in 2018 after spending seven years at Connolly Insight working with world-renowned economist Bernard Connolly. As a Senior Analyst at Connolly Insight, Brian specialised in monetary policy, energy, geo-political event risk and labour markets. Prior to Connolly, Brian gained experience in positions across Wall Street, including working with high-growth technology firms raising capital, structuring options trade and valuing asset-backed securities. While at Morgan Stanley, Brian's role in structured products overlapped with the 2008 financial crisis. As a result, he played a key role in valuing and unwinding complex trades. Brian holds an MBA from Columbia University, an M.S. in Finance from Northeastern University and a B.S. in Computer Science from Columbia University; he is also a CFA charter holder.

Updated 14 January 2020