

# Timothy McKenna

Director



## Contact

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Mr. McKenna received his BA in economics from the University of Chicago, his MA in economics from the University of Pennsylvania, and his MBA from New York University's Stern School of Business, where he specialized in accounting and finance.

At NERA, Mr. McKenna is a member of the Securities and Mass Torts Practices. For the Securities Practice, his areas of expertise include asset valuation issues and forecasting. He has consulted on the valuation of fixed income, equity, employee stock options, principal protected notes, and a variety of other derivative positions. His experience also includes forecasting class action and bankruptcy filings for insurance industry clients.

In the Mass Torts Practice, Mr. McKenna has researched malignant and non-malignant forecasting methodologies. He is the author of expert reports on the valuation of future asbestos liabilities for use in tax related company filings, and has also prepared forecasts of asbestos and other tort liabilities for use in bankruptcy proceedings.

Mr. McKenna is a co-author of "Credit Derivatives and Mortgage-Backed Securities" in *The Handbook of Mortgage-Backed Securities* (Frank J. Fabozzi, ed., 2016).

Prior to joining NERA, Mr. McKenna worked for two years at the Federal Reserve Bank of Chicago as an Associate Economist.

## Education

MBA, Stern School of Business, New York University

MA in economics, University of Pennsylvania

BA in economics, University of Chicago

## Publications

- *Applying the Arm's Length Principle to Intra Group Financial Transactions: A Reference Guide*
- *The Use of CDSs When Pricing Debt Guarantees*
- *Damages in the Middle East and Africa 2022: Trends from Recent Cases and Some Challenges*
- *Structured ETFs*
- *Damages in the Middle East and Africa 2021: Trends from Recent Cases and Some Challenges*
- *The Challenges of Transitioning Away from IBORs*
- *A Look at Initial Coin Offerings*
- *PDVSA's Peculiar Oct. '22 Bond May Carry Elevated Risks*
- *The Handbook of Mortgage-Backed Securities, 7th Edition*
- *Foreclosure Suspensions and Other Mortgage Disputes*

## **Practice Areas**

Bankruptcy and Financial Distress Litigation  
Consumer Financial Services  
Data Science and Analytics  
Insurance  
International Arbitration  
Product Liability and Mass Torts  
Securities and Finance  
Survey Research, Design, and Analysis  
Valuation  
White Collar, Investigations and Enforcement

## **About NERA**

NERA Economic Consulting ([www.nera.com](http://www.nera.com)) is a global firm of experts dedicated to applying economic, finance, and quantitative principles to complex business and legal challenges. For over half a century, NERA's economists have been creating strategies, studies, reports, expert testimony, and policy recommendations for government authorities and the world's leading law firms and corporations. With its main office in New York City, NERA serves clients from more than 25 offices across North America, Europe, and Asia Pacific.