

Farshid Abdi

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Finance Department
Isenberg School of Management
University of Massachusetts, Amherst
121 Presidents Drive, Amherst, MA 01003

Web: farshidabdi.net
E-mail: fabdi@isenberg.umass.edu
SSRN: <https://ssrn.com/Author=2038856>
Phone: +1 413 545 4039

CURRENT APPOINTMENT

2019 - **Isenberg School of Management, University of Massachusetts, Amherst MA**
Assistant Professor of Finance
Finance Department

EDUCATION

University of St. Gallen, St. Gallen, Switzerland

Ph.D. in Finance

Dissertation Chair: Prof. Angelo Ranaldo

Stern School of Business, New York University, New York, USA

Visiting Scholar

Advisor: Prof. Joel Hasbrouck

Swiss Finance Institute at EPFL, Lausanne, Switzerland

M.Sc. in Financial Engineering

Advisor: Prof. Lorian Mancini

Sharif University of Technology, Tehran, Iran

B.Sc. in Industrial Engineering

RESEARCH INTERESTS

Liquidity, Empirical Market Microstructure, Empirical Asset Pricing, and Monetary Policy

PUBLICATIONS

A Simple Estimation of Bid-Ask Spreads from Daily Close, High, and Low Prices,
with Angelo Ranaldo, [*Review of Financial Studies*](#), December 2017, 30:4437-80.

Most read article on the RFS website as of November 2018

WORKING PAPERS

Cycles of Declines and Reversals following Overnight Market Declines

Available at [SSRN](#)

Informed Corporate Credit Market before Monetary Policy Surprises: Explaining Pre-FOMC
Stock Market Movements, with Botao Wu, *Available at [SSRN](#)*

Price Impact Illiquidity Ratio, with Angelo Ranaldo

MEMBERSHIP

American Finance Association, American Economic Association, Society of Financial Studies,
European Finance Association

TEACHING EXPERIENCE

	University of Massachusetts , Amherst, MA
2020	Instructor, Financial Modeling (Teaching Evaluations 4.8/5 and 4.5/5)
2019	Instructor, Financial Risk Management (Teaching Evaluation 4.2/5)
	University of St. Gallen , St. Gallen, Switzerland
2017	Co-Instructor, Vulnerability of Financial Systems (Graduate Course)
2014- 2016	Co-Instructor, Market Microstructure (Graduate Course)
2014- 2015	Co-Instructor, Systemic Risk (Graduate Course)
2014- 2015	Teaching Fellow, Financial Risk Management (Graduate Course)
2013- 2015	Teaching Fellow, Public Debt Management (Graduate Course)

PRESENTATIONS

2020	AFA Poster Session (by coauthor)
2019	UMass Amherst, Babson College, Erasmus University at Rotterdam
2018	NYU Stern, and University of St. Gallen
2017	American Finance Association, NYU Stern, and University of St. Gallen
2016	SFI Research Days at Gerzensee, and NYU Stern
2014	University of St. Gallen Brown Bag Seminar
2013	CFE Conference in London

REFeree ACTIVITY

Financial Markets and Portfolio Management, Econometrics, European Research on Management and Business Economics, Journal of Alternative Investments

HONORS AND AWARDS

2019	Flex Grant, University of Massachusetts Amherst
2017	University of St. Gallen FT50 Publication Success Fee, CHF 5,000
2017	AFA Travel Grant for PhD Students
2010- 2012	EPFL Excellence Scholarship, CHF 20,000

MISCELLANEOUS

Born in 1988.

Fluent in English and Persian, Conversational Level in German.

Leisure Activities: Skiing, Swimming, and Hiking.

Silver Medal in 38th International Chemistry Olympiad, South Korea, July 2006.

Gold Medal in 15th National Chemistry Olympiad, Iran, August 2005.