

Farshid Abdi

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EDUCATION

- 2012- Present **University of St. Gallen**, St. Gallen, Switzerland
Ph.D. in Finance
Dissertation Chair: Prof. Angelo Ranaldo
- 2016- Present **Stern School of Business, New York University**, New York, USA
Visiting Scholar
Advisor: Prof. Joel Hasbrouck
- 2010- 2012 **Swiss Finance Institute at EPFL**, Lausanne, Switzerland
M.Sc. in Financial Engineering
Advisor: Prof. Lorian Mancini
- 2006- 2010 **Sharif University of Technology**, Tehran, Iran
B.Sc. in Industrial Engineering

RESEARCH INTERESTS

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

PUBLICATIONS

1. **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.

WORKING PAPERS

2. **Cycles of Declines and Reversals following Overnight Market Declines**
Job Market Paper, Available at farshidabdi.net/jmp
3. **Informed Corporate Credit Market before Monetary Policy Surprises: Explaining Pre-FOMC Stock Market Movements**, with Botao Wu
4. **Price Impact Illiquidity Ratio**, with Angelo Ranaldo

TEACHING EXPERIENCE

- 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)
- Sharif University of Technology**, Tehran, Iran
- 2009 Teaching Fellow, Queuing Theory (Undergraduate Course)

WORK EXPERIENCE

- 2012-Present **University of St. Gallen**, St. Gallen, Switzerland
Research Associate at the Chair of Finance and Systemic Risk
- 2012 **Unigestion Asset Management**, Geneva, Switzerland
Research Intern, February- August

PRESENTATIONS

- 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.

HONORS AND AWARDS

- 2017 University of St. Gallen FT50 Publication Success Fee, CHF 5,000
- 2017 AFA Travel Grant for PhD Students
- 2016 Swiss National Science Foundation Mobility Fellowship, CHF 17,750
- 2014- 2018 Collaboration with Swiss National Science Foundation Sinergia Grant, CHF 2,157,678 total
- 2010- 2012 EPFL Excellence Scholarship, CHF 20,000

MISCELLANEOUS

Born in 1988. Single.

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.

REFERENCES

Professor Angelo Ranaldo

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