

## Farshid Abdi

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### CURRENT APPOINTMENT

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

### EDUCATION

**Stern School of Business, New York University, New York, USA**  
Visiting Scholar  
**University of St. Gallen, St. Gallen, Switzerland**  
Ph.D. in Finance  
**Swiss Finance Institute at EPFL, Lausanne, Switzerland**  
M.Sc. in Financial Engineering  
**Sharif University of Technology, Tehran, Iran**  
B.Sc. in Industrial Engineering

### RESEARCH INTERESTS

Empirical Market Microstructure, Liquidity, Empirical Asset Pricing, Fintech

### 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.

### WORKING PAPERS

Market Impact of Government Communication: The Case of Presidential Tweets, with Emily Kormanyos, Lorian Pelizzon, Mila Getmansky Sherman, and Zorka Simon  
Available at SSRN  
Pre-FOMC Information Asymmetry, with Botao Wu  
Available at SSRN  
Cycles of Declines and Reversals following Overnight Market Declines  
Available at SSRN  
Price Impact Illiquidity Ratio, with Angelo Ranaldo

## **PRESENTATIONS**

- 2021 UMass Amherst, Cornell University, Australasian Finance & Banking Conference (scheduled), Goethe University Frankfurt (by coauthor), CEBRA Central Bank Research Association (discussant)
- 2020 American Finance Association 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

## **TEACHING EXPERIENCE**

- University of Massachusetts, Amherst, MA**
- 2021 Instructor, Financial Modeling (2 sections)
- 2020 Instructor, Financial Risk Management
- 2020 Instructor, Financial Modeling (2 sections)
- 2019 Instructor, Financial Risk Management
- 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)

## **HONORS AND AWARDS**

- 2021 Lilly Fellowship for Teaching Excellence, University of Massachusetts Amherst
- 2020 Flex Grant, University of Massachusetts Amherst
- 2019, 2021 MSP Research Support, University of Massachusetts Amherst
- 2017 University of St. Gallen FT50 Publication Success Fee
- 2017 AFA Travel Grant for PhD Students
- 2010- 2012 EPFL Excellence Scholarship

## **SERVICE**

- 2021- now Faculty Senate, UMass Amherst
- 2020- now Steering Committee member, Office of Equity and Inclusion Resource Group for International Staff and Faculty, UMass Amherst

**MEMBERSHIP**

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

**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.