

# Asad Dossani

Department of Finance and Real Estate

College of Business

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## Academic Appointments

Assistant Professor of Finance, Colorado State University, 2018-present

## University Education

Ph.D. Economics, University of California San Diego, 2018.

M.Sc. Financial Economics, Saïd Business School, University of Oxford, 2011.

M.Sc. Economics, London School of Economics, 2007

B.A. Economics & South Asian Studies, SOAS, University of London, 2006

## Other Experience

Research Analyst, Equitymaster, 2010-2017 (part-time)

Currency Derivatives Analyst, Deutsche Bank Group, 2007-2009

## Professional Certifications

Chartered Financial Analyst

## Research Interests

International Finance, Financial Econometrics, Monetary Policy, Asset Pricing

## Publications

- “Central Bank Tone and Currency Risk Premia”, *Journal of International Money and Finance*, 2021, 117: 102424.
- “Uncertainty and Energy Extraction”, with John Elder, *Applied Economics*, 2020, 52(55), 6031-6034.
- “Direct Versus Iterated Multiperiod Volatility Forecasts”, with Eric Ghysels, Alberto Plazzi, Rossen Valkanov, and Antonio Rubia, *Annual Review of Financial Economics*, 2019, 11: 173-195.
- “Option augmented density forecasts of market returns with monotone pricing kernel”, with Brendan K. Beare, *Quantitative Finance*, 2018, 18(4): 623-635.

## Working Papers

- “Inference in Direct Multi-Step and Long Horizon Forecasting Regressions”
- “Uncertainty and Investment: Evidence from Domestic Oil Rigs”, with John Elder
- “Monetary Policy and Currency Variance Risk Premia”

## Conference and Seminar Presentations

- Colorado State University, Fort Collins, February 2022
- Western Economic Association International, (virtual), June 2020
- University of Denver, February 2020
- Southern Finance Association, Orlando, November 2019
- Multinational Finance Conference, Jerusalem, July 2019 (by coauthor)
- Western Economic Association International, San Francisco, June 2019
- Forecasting Financial Markets, Ca Foscari University, Venice, June 2019
- Asian Meeting of the Econometric Society, Xiamen, June 2019
- FMA Global Conference in Latin America, Bogota, May 2019
- Colorado State University, Fort Collins, September 2018
- NBER-NSF Time Series Conference, UC San Diego, September 2018

San Francisco State University, February 2018  
Federal Reserve Board, Washington D.C., February 2018  
New Jersey Institute of Technology, Newark, January 2018  
Colorado State University, Fort Collins, January 2018  
Loyola Marymount University, Los Angeles, November 2017  
Hofstra University, Hempstead, November 2017  
Office of the Comptroller of the Currency, Washington D.C., October 2017  
Economics Graduate Student Conf, Washington University in St. Louis, October 2017  
University of California San Diego, September 2017  
Thirty Years of GARCH Models and Measures, Toulouse, May 2016 (by coauthor)

## **Academic Refereeing**

European Economic Review (x1)  
Journal of Empirical Economics (x3)  
Journal of Environment Systems and Decisions (x1)  
Journal of Empirical Finance (x3)  
Journal of International Money and Finance (x3)

## **Conference Paper Reviews**

Eastern Finance Association (x1)  
Southern Finance Association (x1)

## **Teaching**

Fin 625: Quantitative Methods in Finance (Graduate)  
Fin 655: Investments (Graduate)  
Fin 355: Essentials of Investments (Undergraduate)  
Fin 475: International Business Finance (Undergraduate)

## **Honors, Scholarships, and Fellowships**

Dean's Scholar, Colorado State University College of Business, 2021

Society of Financial Econometrics Summer School, Northwestern University, 2017

CPhil Fellowship, UC San Diego Department of Economics, 2016

Graduate Summer Research Fellowship, UC San Diego Department of Economics, 2013, 2014

## **Other Information**

Citizenship: USA, UK, Overseas Citizen of India

Date of Birth: August 8, 1985

Languages: English, Hindi

Programming Skills: Python, R, Matlab