Asad Dossani

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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, Said 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

Financial Econometrics, Derivatives, Monetary Policy, Currencies, Commodities

Publications

"Drilling and DUCs in the Permian Basin", with John Elder, *Journal of Futures Markets*, 2025, 45(5):395-406.

"Estimation and Inference in Low Frequency Factor Model Regressions with Overlapping Observations", *Journal of Empirical Finance*, 2024, 78: 101536.

"Monetary Policy and Currency Variance Risk Premia", *Research in International Business and Finance*, 2024, 69: 102288.

"Uncertainty and Investment: Evidence from Domestic Oil Rigs", with John Elder, *Journal of Futures Markets*, 2024, 44(2): 323–340.

"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

"Diagnosing Instrument-Induced Bias: A Test for Control Variable Contamination in 2SLS Models" (with Rob Schonlau and Jeffrey Dotson)

"Inference in Direct Multi-Step and Long Horizon Forecasting Regressions"

Conference and Seminar Presentations

American Economic Association, Philadelphia, January 2026

J.P. Morgan Center Commodities Symposium, Denver, August 2025 (by coauthor)

Western Economic Association International, San Francisco, June 2025

Commodity and Energy Markets Association, Houston, June 2025

American Economic Association, San Francisco, January 2025

Southern Economic Association, Washington D.C., November 2024

Colorado State University, Fort Collins, September 2024 (by coauthor)

J.P. Morgan Center Commodities Symposium, Denver, August 2024

Society for Economic Measurement, Atlanta, August 2024

Western Economic Association International, Seattle, July 2024

University of Maine, (virtual), September 2023

J.P. Morgan Center Commodities Symposium, Denver, August 2023

Southwestern Finance Association, Houston, March 2023

American Economic Association, New Orleans, January 2023

Southern Economic Association, Fort Lauderdale, November 2022

Southern Finance Association, Key West, November 2022

Financial Management Association, Atlanta, October 2022

Western Economic Association International, Portland, June 2022

Southwestern Finance Association, New Orleans, March 2022 (by coauthor)

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 Gradudate 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 Commodity Markets (x2)

Journal of Economics and Finance (x3)

Journal of Empirical Economics (x4)

Journal of Environment Systems and Decisions (x1)

Journal of Empirical Finance (x6)

Journal of Futures Markets (x1)

Journal of International Money and Finance (x3)

International Review of Financial Analysis (x1)

Conference Reviews

Eastern Finance Association (x2)

Southern Finance Association (x3)

Editorial Duties

Journal of Economics and Finance, Editorial Board Member (2024-present)

Teaching

Fin 675: International Finance (Graduate)

Fin 625: Quantitative Methods in Finance (Graduate)

Fin 655: Investments (Graduate)

Fin 355: Principles of Investments (Undergraduate)

Fin 475: International Business Finance (Undergraduate)

Honors, Scholarships, and Fellowships

Dean's Scholar, Colorado State University College of Business, 2021, 2024, 2025

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