

**ASAD DOSSANI**  
ASSISTANT PROFESSOR OF FINANCE  
COLORADO STATE UNIVERSITY

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**CONTACT INFORMATION**

Department of Finance and Real Estate  
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**EMPLOYMENT**

Assistant Professor of Finance, Colorado State University, 2018-present  
Research Analyst, Equitymaster, 2010-2017 (part-time)  
Currency Derivatives Analyst, Deutsche Bank Group, 2007-2009

**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, School of Oriental and African Studies, University of London, 2006

**FIELDS OF INTEREST**

Asset Pricing, Financial Econometrics, Monetary Economics

**PUBLICATIONS**

“Option augmented density forecasts of market returns with monotone pricing kernel”, with Brendan K. Beare, *Quantitative Finance*, 2018, 18(4): 623-635.

**WORKING PAPERS**

“Direct Versus Iterated Multi-Period Volatility Forecasts: Why MIDAS Is King”, with Eric Ghysels, Alberto Plazzi, Rossen Valkanov, and Antonio Rubia

“Monetary Policy Shocks and Variance Risk Premia”

“Central Bank Tone and Currency Risk Premia”

**CONFERENCE AND SEMINAR PRESENTATIONS**

NBER-NSF Time Series Conference, Colorado State University, Federal Reserve Board, San Francisco State University, New Jersey Institute of Technology (2018)

University of California San Diego, Economics Graduate Student Conference, Loyola Marymount University, Hofstra University, Office of the Comptroller of the Currency (2017)

## **ACADEMIC REFEREEING**

Journal of Empirical Finance, European Economic Review

## **TEACHING**

Department of Finance and Real Estate, Colorado State University

Investments (Graduate)

International Business Finance

Department of Economics and Rady School of Management, UC San Diego (Teaching Assistant)

Financial Risk Management

Investments

Business Forecasting

Econometrics

Monetary Economics

Macroeconomics

## **HONORS, SCHOLARSHIPS, AND FELLOWSHIPS**

Society for 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

Certifications: Chartered Financial Analyst

Programming Skills: Python, R, Matlab