

# 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

Financial Econometrics, Asset Pricing, Monetary Policy, Currencies, Commodities

## Publications

- “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

- “Inference in Direct Multi-Step and Long Horizon Forecasting Regressions”

## Conference and Seminar Presentations

- 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 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 Commodity Markets (x1)  
Journal of Economics and Finance (x1)  
Journal of Empirical Economics (x3)  
Journal of Environment Systems and Decisions (x1)  
Journal of Empirical Finance (x5)  
Journal of International Money and Finance (x3)  
International Review of Financial Analysis (x1)

## **Conference Paper Reviews**

Eastern Finance Association (x2)  
Southern Finance Association (x3)

## **Teaching**

Fin 675: International Finance (Graduate)  
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