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

Empirical Asset Pricing

Financial Econometrics

Monetary Economics

Publications

"Uncertainty and Energy Extraction", with John Elder, *Applied Economics*, forthcoming.

"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

"Risk, Return, and Inflation Expectations"

"Monetary Policy and Market Volatility"

"Central Bank Tone and Currency Risk Premia"

Conference and Seminar Presentations

Risk, Return, and Inflation Expectations

Western Economic Association International, (virtual), June 2020
University of Denver, February 2020

Monetary Policy and Market Volatility

Southern Finance Association, Orlando, November 2019
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
Colorado State University, Fort Collins, September 2018
NBER-NSF Time Series Conference, UC San Diego, September 2018

Direct Versus Iterated Multiperiod Volatility Forecasts

Multinational Finance Conference, Jerusalem, July 2019 (by coauthor)

Central Bank Tone and Currency Risk Premia

FMA Global Conference in Latin America, Bogota, May 2019

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

Option augmented density forecasts of market returns with monotone pricing kernel

Thirty Years of GARCH Models and Measures, Toulouse, May 2016 (by coauthor)

Conference Discussions

Southern Finance Association, Orlando, November 2019
Western Economic Association International, San Francisco, June 2019
FMA Global Conference in Latin America, Bogota, May 2019

Academic Refereeing

Empirical Economics (x2)

European Economic Review (x1)

Journal of Empirical Finance (x2)

Conference Paper Reviews

Eastern Finance Association (x1)

Southern Finance Association (x1)

Teaching

Department of Finance and Real Estate, Colorado State University

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

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