

Asad Dossani

Department of Finance and Real Estate

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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

- “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

- “Estimation and Inference in Low Frequency Factor Model Regressions with Overlapping Observations”
- “Inference in Direct Multi-Step and Long Horizon Forecasting Regressions”

Conference and Seminar Presentations

- 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 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