

Pedram Jahangiry

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Education	PhD Economics, Arizona State University, (May 2017) <i>Chair: Rajnish Mehra</i> MS Economics, Simon Fraser University, Vancouver, Canada (2013) MBA Finance, Sharif University of Technology, Iran (2011) BS Industrial Engineering, Iran University of Science and Technology, Iran (2009)
Publication	How Do Household Financial Obligations Impact the Equity Premium? (<i>JAF</i>) Predictability of Stock Returns with Household Obligations Ratio (<i>JAF</i>) A comparison of heavy-tailed VaR estimates and Filtered Historical Simulation <i>International Review of Business Research Papers</i> , Volume 6. Number 4. September 2010
Research	What multiples, which comparables: a machine learning approach to stock valuations (<i>working paper</i>) Household Financial Obligations and the Cross-section of Stock Returns (<i>under review</i>)
Areas of Expertise	Machine Learning, Algorithmic Trading and Financial Econometrics Empirical Asset Pricing, Factor Models, Return Predictability
Professional Experience	Professional Practice Assistant Professor, Utah State University (Jul 2018 - Present) Industry Mentor, CFA Institutional Research Challenge Team, Utah State University 2019- present Research Associate, BlackRock NY (June 2017-May 2018)
Instructor	Machine Learning (<i>Graduate and undergraduate level</i>) Econometrics I (<i>Graduate level</i>) Introduction to Econometrics (<i>Undergraduate level</i>) Business Statistics (<i>Undergraduate level</i>) Principle of Microeconomics (<i>Undergraduate level</i>)
Certificates	CFA charterholder, CFA Institute. Sep 2019-Present
Presentations	Speaker, Machine Learning Applications in Finance (USU Data Science club, 2020) Eastern Economic Association (New York City, 2019) Midwest Economic Association (St.Louis, 2019)
Professional Memberships	Chartered Financial Analyst, CFA Institute. September 2019-present Member, CFA Society of Salt Lake City
Computer Skills	Python, C++, R , SQL Applications: R Markdown, Latex, Office suite
Honors and Awards	Huntsman School of Business Outstanding Graduate Mentor of the Year, 2020 Best Comprehensive Exam Award, ASU, 2016 Academic performance award , W.P.Carey school of business, ASU (2013 - 2014 - 2015 - 2016)