Alireza Aghaee Shahrbabaki

Date: Oct 2024

Contact Information

Bocconi University,
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Birth: May 1993
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Education

Ph.D. in Finance Sep 2019 - present

PhD in Economics and Finance, Bocconi University, Milan, Italy
Thesis committee: Stefano Rossi, Max Croce, Martin Oehmke, Roberto Marfè

Visiting Ph.D. student Jan 2023 - Jun 2023

London School of Economics and Political Science, London, England
Hosting Professor: Dimitri Vayanos

Master of Business Administration Sep 2016 - May 2019

Graduate School of Management and Economics, Sharif University of Technology, Tehran, Iran
GPA: 18.42/20

B.Sc. of Electrical Engineering Sep 2011 - May 2016

Department of Electrical Engineering, Sharif University of Technology, Tehran, Iran
GPA: 16.92/20

Research Interests

Empirical Asset Pricing, Empirical Corporate Finance

Working Paper

The Flattening Demand Curves SSRN

Abstract: This study examines the price impact of nonfundamental demand shifts on index-listed stocks whose weight in the index portfolio was forced to change due to the disparities between the weights of newly added and removed stocks during index reconstitution events. Findings show that the demand curve of stocks has flattened in the recent two decades due to lower risk of arbitrage activity.

Best Paper Award, EFA Docturial Toturial 2024

Presentations: EFA-Doctoral Tutorial (2024), FIRS PhD Session (2024), IRMC (2024), GFA (2024), Helsinki Finance Summit (2024), LBAW (2024), HEC Finance PhD Workshop (2023), European Doctoral Group in Economics (2023) meeting at LSE (2023), Brownbag Bocconi (2023), meeting at USI Lugano (2023)

Work in Progress

Corporate Debt Structure Around the World
with Stefano Rossi (Bocconi) and Lorenzo Bretscher (HEC Lausanne)

Cross-section of Arbitrage Risk
sole-authored

Research Experience

Research Assistant, Bocconi University, Algorand Fintech Lab Feb 2022 - July 2023
Research Assistant to Prof. Claudio Tebaldi

Research Assistant, Bocconi University Feb 2024 - July 2024
Research Assistant to Prof. Stefano Rossi

Awards & Honors

- **Ranked 1st in the National University Entrance Exam for MBA programs,** among more than 20,000 participants — May 2016
- **Ranked 92th in the National University Entrance Exam for bachelor degrees** among more than 252,000 participants — Jun 2011
- **Silver Medal in National Olympiads of Mathematics,** Tehran, Iran — Aug 2010
- **Research Grant Funding, Finance Department, Bocconi,** — 2024
- **Bocconi University, Ph.D. merit fellowship (4 years),** — 2019 - 2022
- **Merit Based Scholarship for 5th year in PhD, Bocconi University,** — 2023
- **Merit Based Scholarship for 6th year in PhD, Bocconi University,** — 2024
- **Selected Student of the Year for Excellence in Academic Performance** Graduate School of Management and Economics, Sharif University of Technology — Apr 2018
- **Honored as Scientific Elite by the National Foundation of Elites,** — Fall 2010

Teaching Experience

- **Lecturer**
  - Corporate Finance, PhD course, prof. Rossi, Bocconi University — Fall 2020, 2021, 2022, 2023, 2024
  - Principles of Finance, Summer School Course, Bocconi University — Summer 2024

- **Teaching Assistant**
  - Corporate Finance, prof. Sauvagnat, Bocconi University — Spring 2022, 2023, 2024
  - Options and Futures, prof. Manconi, Bocconi University — Fall 2023, 2024
  - Finanacial Institutions, prof. Colla, Bocconi University — Fall 2023
  - Principles of Finance, prof. Colla, Bocconi University — Spring 2024
  - Principles of Finance, prof. Goedker, Bocconi University — Spring 2024
  - Theory of Finance, prof. Tebaldi, Bocconi University — Fall 2022
  - Macro Econometrics, prof. Sala, Bocconi University — Fall 2021
  - Corporate Finance, prof. Bahramgiri, Sharif University — Fall 2018, Spring and Fall 2017
  - Financial Engineering, prof. Zamani, Sharif University — Fall 2018
  - Special topics in management, prof. Sanaei, Sharif University — Fall 2015, 2016, 2017

Computer Skills

- **Proficient in Python, C/C++, MATLAB, Stata, and LaTeX**
- **Proficient in Microsoft Office**
- **Familiar with R and Dynare++**

Languages

- **English**: Fluent
- **Persian**: Native
- **Italian, Arabic**: Basic