

## Curriculum Vitae – Fall 2021

Family name: Aghaee Shahrabaki  
 Given name: Alireza  
 Gender: male  
 Date of birth: 23/05/1993  
 Citizenship: Iranian  
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## Qualifications

- 2019 - ongoing *PhD in Economics and Finance (Curriculum Finance), Bocconi University, Milan, Italy*
- 2016 - 2019 *Master of Business Administration, Graduate School of Management and Economics, Sharif University of Technology, Tehran, Iran, Final GPA: 18.5/20*
- 2011 - 2016 *B.Sc. of Electrical Engineering, Sharif University of Technology, Tehran, Iran, Final GPA: 17/20*

## Awards and Scholarships

- *Bocconi Ph.D. fellowship (4 years)*
- *Four years fellowship award of national elite funding, Sep 2011 - May 2015*
- *Recipient of the government fund grant to attend International Business Analysis summer school, (SPbPU), Russia, Aug 2017*
- *Selected Student of the Year for Excellence in Academic Performance, GSME, Sharif University of Technology, Apr 2018*

## Research Interests

*Asset pricing, Financial Econometrics, Statistical and Machine Learning*

## Working papers

- ***Index Effects, Demand or Information;***  
*Abstract: I show that index additions and deletions convey new information to the market. I study the abnormal returns of index incumbents whose weight in the index was forced to change in a reconstitution due to the difference in the weights of added and deleted firms. I show that if demand was the only driver of the index effect and information had no part in it, price reactions to the index additions and deletions would have been temporary, fairly symmetric, and small, while in reality they are long-lasting, strongly asymmetric, and large.*

## Work Experience

- *Lecturer, Bocconi University, Corporate Finance, Ph.D course, prof. S. Rossi, Fall 2020 and 2021*
- *Teaching Assistant:*
  - *Macro Econometrics, prof. L. Sala Fall 2021*
  - *Corporate finance, prof. M. Bahramgiri Fall 2018, Fall and Spring 2017*
  - *Financial Engineering, prof. S. Zamani Fall 2018*
  - *Special topics in management, prof. E. Sanaei Fall 2017, 2016, 2015*
- *Business Development Specialist at Arya Hamrah Co, Tehran, Iran. Jun 2015 - Sep 2017*
- *Teacher and advisor for National Mathematical Olympiad, National Organization for the Development of Exceptional Talents (NODET), Iran, 2011-2018*



### Studies abroad

*Summer school in International Business Analysis, Peter the Great St. Petersburg Polytechnic University (SPbPU), Russia, AUG 2017*

### Language Skills

*Persian: mother tongue*

*English: TOEFL iBT 108/120, GRE Verbal: 157/170 (76 % ), GRE Quant: 168/170 (94 % )*

### IT Skills

*Microsoft Office: Excellent*

*Python, C, C++: Excellent*

*Stata, Matlab, Dynare++, Latex: good*