

Farshid Abdi

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CURRENT APPOINTMENT

2019 - **Isenberg School of Management, University of Massachusetts**, Amherst MA
Assistant Professor of Finance
Finance Department

EDUCATION

Stern School of Business, New York University, New York, USA
Visiting Scholar
University of St. Gallen, St. Gallen, Switzerland
Ph.D. in Finance
Swiss Finance Institute at EPFL, Lausanne, Switzerland
M.Sc. in Financial Engineering
Sharif University of Technology, Tehran, Iran
B.Sc. in Industrial Engineering

RESEARCH INTERESTS

Empirical Market Microstructure, Liquidity, Empirical Asset Pricing, Fintech

PUBLICATIONS

A Simple Estimation of Bid-Ask Spreads from Daily Close, High, and Low Prices,
with Angelo Ranaldo, [*Review of Financial Studies*](#), December 2017, 30:4437-80.

WORKING PAPERS

Market Impact of Government Communication: The Case of Presidential Tweets, with Emily Kormanyos, Lorian Pelizzon, Mila Getmansky Sherman, and Zorka Simon
Available at SSRN
Pre-FOMC Information Asymmetry, with Botao Wu
Available at SSRN
Cycles of Declines and Reversals following Overnight Market Declines
Available at SSRN
Price Impact Illiquidity Ratio

PRESENTATIONS

- 2021 UMass Amherst, Cornell University, Australasian Finance & Banking Conference (scheduled), Goethe University Frankfurt (by coauthor), CEBRA Central Bank Research Association (discussant)
- 2020 American Finance Association Poster Session (by coauthor)
- 2019 UMass Amherst, Babson College, Erasmus University at Rotterdam
- 2018 NYU Stern, and University of St. Gallen
- 2017 American Finance Association, NYU Stern, and University of St. Gallen
- 2016 SFI Research Days at Gerzensee, and NYU Stern
- 2014 University of St. Gallen Brown Bag Seminar
- 2013 CFE Conference in London

TEACHING EXPERIENCE

- University of Massachusetts, Amherst, MA**
- 2021 Instructor, Financial Modeling (2 sections)
- 2020 Instructor, Financial Risk Management
- 2020 Instructor, Financial Modeling (2 sections)
- 2019 Instructor, Financial Risk Management
- University of St. Gallen, St. Gallen, Switzerland**
- 2017 Co-Instructor, Vulnerability of Financial Systems (Graduate Course)
- 2014- 2016 Co-Instructor, Market Microstructure (Graduate Course)
- 2014- 2015 Co-Instructor, Systemic Risk (Graduate Course)
- 2014- 2015 Teaching Fellow, Financial Risk Management (Graduate Course)
- 2013- 2015 Teaching Fellow, Public Debt Management (Graduate Course)

HONORS AND AWARDS

- 2021 Lilly Fellowship for Teaching Excellence, University of Massachusetts Amherst
- 2020 Flex Grant, University of Massachusetts Amherst
- 2019, 2021 MSP Research Support, University of Massachusetts Amherst
- 2017 University of St. Gallen FT50 Publication Success Fee
- 2017 AFA Travel Grant for PhD Students
- 2010- 2012 EPFL Excellence Scholarship

SERVICE

- 2021- now Faculty Senate, UMass Amherst
- 2020- now Steering Committee member, Office of Equity and Inclusion Resource Group for International Staff and Faculty, UMass Amherst

MEMBERSHIP

American Finance Association, American Economic Association, Society of Financial Studies,
European Finance Association

MISCELLANEOUS

Born in 1988.

Fluent in English and Persian, Conversational Level in German.

Leisure Activities: Skiing, Swimming, and Hiking.

Silver Medal in 38th International Chemistry Olympiad, South Korea, July 2006.

Gold Medal in 15th National Chemistry Olympiad, Iran, August 2005.