

Farshid Abdi

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CURRENT APPOINTMENT

2023 - **Mays Business School, Texas A&M University**
Assistant Professor of Finance
Finance Department

PREVIOUS APPOINTMENT

2019 - 2023 **Isenberg School of Management, University of Massachusetts Amherst**
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 Asset Pricing, Empirical Market Microstructure, 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

The President Reacts to News Channel of Government Communications, with Emily Kormanyos, Loriana Pelizzon, and Mila Getmansky Sherman, [R&R at Management Science](#)

Pre-FOMC Information Asymmetry, with Botao Wu
Presented at: 2023 AFA | 2022 FMA | 2022 YSFC | 2022 E(astern)FA | 2021 AFBC | 8th HK Joint Finance Research Workshop

Monetary Policy and Hedge Funds' Reaching for Beta, with Yong Chen and Botao Wu
Presented at: Federal Reserve Bank of Cleveland (August 2024) | Chinese University of Hong Kong (June 2024) | Texas A&M University (October 2024)

Cycles of Declines and Reversals following Overnight Market Declines
FMA Best Paper Award Semi-Finalist
Presented at: FMA | AFA Poster Session | UMass Amherst | Babson College | Erasmus University at Rotterdam | NYU Stern | University of St. Gallen

PRESENTATIONS

2025 Federal Reserve Bank of Chicago (Scheduled)
2024 Federal Reserve Bank of Cleveland, Chinese University of Hong Kong (by coauthor), Texas A&M University, Financial Management Association (discussant)
2023 AFA Annual Meeting
2022 Financial Management Association, Young Scholars Finance Consortium, Eastern Finance Association, SGF Conference (by coauthor), Goethe University Frankfurt (by coauthor)
2021 Australasian Finance & Banking Conference, Cornell University, UMass Amherst, Goethe University Frankfurt (by coauthor), AFML Conference (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 AFA PhD Student Poster Session, 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

Texas A&M University, College Station, TX
Spring 2024 Instructor, Financial Risk Management
Spring 2024 Instructor, Financial Modeling (2 sections)
University of Massachusetts, Amherst, MA
2023 Instructor, Financial Modeling (1 section)
2022 Instructor, Market Structure and Securities Trading
2022 Instructor, Financial Modeling (3 sections)
2021 Instructor, Financial Modeling (2 sections)
2020 Instructor, Financial Risk Management
2020 Instructor, Financial Modeling (2 sections)

2019 Instructor, Financial Risk Management

AWARDS AND GRANTS

2024 Research Facilitation Grant, Mays Business School, Texas A&M University
2024 Research Mini-Grant, Mays Business School, Texas A&M University
2022 Semi-Finalist, Best Paper Award at Financial Management Association
2021 Lilly Fellowship for Teaching Excellence, University of Massachusetts Amherst
2020, 22 Flex Grant, University of Massachusetts Amherst
2019, 21 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

2024-2025 Co-organizer, Microstructure Study Group
2021- 2023 Faculty Senate, UMass Amherst
2021 Hiring Committee Member, Finance Department, UMass Amherst

REFEREE SERVICE

Ad-hoc referee: Management Science, Journal of Financial and Quantitative Analysis, Journal of Business & Economic Statistics, Journal of Alternative Investments, Econometrics

PHD PLACEMENTS

Yuhao Chen (committee member), Assistant Professor, Minnesota State University

MEMBERSHIP

Macro Finance Society, 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.