

Nima Ebrahimi

CONTACT INFORMATION	Tulane University A.B. Freeman School of Business 7 McAlister Drive New Orleans, LA 70118	<i>Work:</i> +1-504-314-7927 <i>Cell:</i> +1-678-468-7058 <i>E-mail:</i> nebrahimi@tulane.edu <i>Website:</i> www.nebrahimi.com
RESEARCH INTERESTS	Fintech, Text Mining, Investment, Empirical Asset Pricing, Commodities, Economic Disaster Models, Oil Derivatives and Financial Markets	
ACADEMIC APPOINTMENTS	<ul style="list-style-type: none">• Tulane University: Freeman School of Business, New Orleans, LA Visiting Assistant Professor of Finance, since July 2019	
EDUCATION	<ul style="list-style-type: none">• University of Houston, Houston, TX Ph.D., Finance, May 2019 Adviser: Professor Craig Pirrong• Georgia State University, Atlanta, GA M.S., Economics, August 2013• Sharif University of Technology, Tehran, Iran M.S., Socio-Economic Systems Engineering, August 2011• Khajeh Nasir Toosi University of Technology, Tehran, Iran B.S., Industrial Engineering, August 2008	
PUBLICATIONS	[1] Ebrahimi, Nima and Craig Pirrong, "Oil Jump Risk", Forthcoming, Journal of Futures Markets-Job Market Paper <ul style="list-style-type: none">• J.P. Morgan Center for Commodities International Commodities Symposium 2019, Denver, Colorado• Commodity and Energy Markets Association Annual Meeting 2019, Pittsburgh, Pennsylvania• Central Bank Research Association Workshop for Commodities and Macroeconomics 2019, Rome, Italy *• International Symposium on Environment and Energy Finance Issues 2019, Paris, France *	
WORKING PAPERS	[1] Ebrahimi, Nima and Craig Pirrong, "The Risks of Skewness and Kurtosis in Oil Market and the Cross-Section of Stock Returns."	

- J.P. Morgan Center for Commodities International Commodities Symposium 2018, Denver, Colorado **
- The 26th Annual Conference on Pacific Basin Finance, Economics, Accounting and Management, New Brunswick, NJ 2018
- Financial Engineering and Banking Society 2018, Rome, Italy ***
- International Banking, Economics and Finance Association, Vancouver, B.C., Canada 2018*
- Behavioral Finance Working Group, London, United Kingdom 2018*
- 6th International Symposium on Environment and Energy Finance Issues, Paris, France 2018*
- Global Finance Association, Paris, France 2018*

[2] Ebrahimi, Nima and Craig Pirrong, "The Speculative, Macroeconomic and Commodity-Specific Determinants of Variance and Skewness Risk Premia in Oil Market."

WORK IN
PROGRESS

- [1] Satellite Finance: Commodity Supply and Demand Shocks and the Cross-Section of Stock Returns
- [2] Geopolitical Risk and Financial Markets: A Text-Based Approach
- [3] Apocalypse Now: Gold, Oil and Expected Stock Returns

GRANTS AND
AWARDS

- [1] Graduate Student Fellowship, University of Houston, 2013 to 2019
- [2] Presidential Fellowship, University of Houston, 2013-2015
- [3] Graduate Student Fellowship, Georgia State University, 2011-2013
- [4] Bauer Doctoral Travel Grant, University of Houston, 2018

CONFERENCE
PAPER
DISCUSSIONS

- [1] J.P. Morgan Center for Commodities International Commodities Symposium 2018, Denver, Colorado *
* The only PhD student among 18 discussants
- [2] The 26th Annual Conference on Pacific Basin Finance, Economics, Accounting and Management, New Brunswick, NJ 2018

HONORS

- [1] Ranked 3rd in The Nationwide University Entrance Exam , Master of Science , Socio-Economic Systems Engineering, among more than 15,000 participants, Tehran, Iran, 2008
- [2] Ranked 1331st in The Nationwide University Entrance Exam, Bachelor of Science, Industrial Engineering, Among more than 500,000 participants, Tehran, Iran, 2003

TEACHING
EXPERIENCE

Tulane University, New Orleans, LA

Instructor

Fall 2019

- Risk Management (FINE 4140-01 and FINE 4140-02)

University of Houston, Houston, TX

Instructor

Summer 2018

- Investment Management (FINA 4320)
Mean Evaluations:**4.7/5.0**

Teaching Assistant

Since August 2013

- Energy Trading
- Energy Analysis
- Principles of Financial Management
- Fixed Income Securities
- Principles of Microeconomics

SOFTWARE
SKILLS

Computer Programming:

- Python, C, C++

Numerical Analysis:

- MATLAB, Stata

Desktop Editing and Productivity Software:

- \TeX (\LaTeX , \BIBTeX)

REFERENCES
AVAILABLE TO
CONTACT

Craig Pirrong (e-mail: cpirrong@uh.edu; phone: +1-713-743-4466)

- Professor, Bauer College of Business, University of Houston
Bauer College of Business, University of Houston, Houston, TX

Kris Jacobs (e-mail: kjacobs@bauer.uh.edu; phone: +1-713-743-2826)

- Professor, Bauer College of Business, University of Houston
Bauer College of Business, University of Houston, Houston, TX

Raul Susmel (e-mail: rsusmel@uh.edu; phone: +1-713-743-4763)

- Associate Professor, Bauer College of Business, University of Houston
Bauer College of Business, University of Houston, Houston, TX

MORE
INFORMATION

More information and auxiliary documents can be found at
<http://www.nebrahimi.com/>.

*Unable to attend because of visa problems.

** The only PhD student among 18 presenters

*** Presented by Co-Author