SHAHRAM AMINI

Contact Information

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Research Interests

Corporate finance, corporate actions and the subsequent market reaction, IPO markets, product market competition and managerial incentives, market efficiency, empirical asset pricing, econometric modeling

Academic Appointments

University of Denver | Denver, CO
Assistant Professor of Finance — 2018-Present

Education

Virginia Tech | Blacksburg, VA
Ph.D. in Finance

Virginia Tech | Blacksburg, VA
Ph.D. in Economics

Sharif University of Technology | Tehran, Iran
B.Sc. in Electrical Engineering

Working Papers

Product market competition and corporate investments: An empirical analysis, with Raman Kumar
*Presentations (†† denotes presentation by co-author):
–The Southwestern Finance Association Conference | Houston, TX — 2019
–The Southern Finance Association Conference | Asheville, NC — 2018
–The India Finance Conference†† | Kolkata, India — 2018

Are earnings predictable? Evidence from equity issues and buyback announcements, with Vijay Singal
*Presentations:
–The Financial Management Association Conference | Boston, MA — 2017

Asset management capital and the formation of public firms, with Andrew MacKinlay, Johan Sulaeman, and Chishen Wei
*Presentations:
–The Annual Hedge Fund and Private Equity Research Conference†† | Paris, France — 2019
–The Eastern Finance Association | Miami, FL — 2019
–The Hong Kong University of Science and Technology†† | Kowloon, Hong Kong — 2018

Work in Progress

Do U.S. firms pay out too much to their long-term detriment?, with John Easterwood, Raman Kumar, and Yutong Xie

Presentations

The Eastern Finance Association Conference | Miami, FL	2019
The Southwestern Finance Association Conference | Houston, TX	2019
University of Colorado at Colorado Springs | Colorado Springs, CO	2019
The Southern Financial Association Conference | Ashville, NC	2018
University of Denver | Denver, CO	2018
The Financial Management Association Conference | Boston, MA	2017
Virginia Tech | Blacksburg, VA	2017
University of Denver | Denver, CO	2017
Bentley University | Waltham, MA	2017
University of Richmond | Richmond, VA	2017
Old Dominion University | Norfolk, VA	2017
Middle Tennessee State University | Murfreesboro, TN	2017
Camp Econometrics Conference | Lake Placid, NY	2011

Discussions

The Southwestern Finance Association Conference | Houston, TX — 2019
The Financial Management Association Conference | Orlando, FL — 2015

Session Chair

Southern Financial Association Conference | Ashville, NC — 2018

Journal Publications

Decomposing the conditional variance of cross-country output, with Michele Battisti, and Chirstopher F. Parmeter, *Economic Modelling*, 2017, 61(1):376–387

Comparison of model averaging techniques, with Chirstopher F. Parmeter, *Journal of Applied Econometrics*, 2012, 27(5):870–876

Fixed vs random: The Hausman test four decades later, with Michael S. Delgado, Daniel J. Henderson, and Chirstopher F. Parmeter, *Advances in Econometrics*, 2012, 29(1):479–513

Bayesian model averaging in R, with Chirstopher F. Parmeter, *Journal of Economic & Social Measurement*, 2011, 36(4):253–287

Awards

Pamplin College of Business Teaching Excellence Award — 2016
The Meir I. Schneller Teaching Excellence Award — 2016

Grants

Pamplin College of Business Doctoral Summer Grant — 2017
Pamplin College of Business Doctoral Summer Grant — 2016

Teaching Experience

University of Denver | Department of Finance
Assistant Professor — 2018–Present
Courses: Financial Modeling (undergraduate and graduate level), Investments

Virginia Tech | Department of Finance
Instructor — 2012–2018
Courses: Investments, Financial Analytics, International Financial Management

Roanoke College | Department of Business and Economics
Visiting Assistant Professor — 2011–2012
Courses: Quantitative Methods, Principles of Macroeconomics

Virginia Tech | Department of Economics
Instructor — 2009–2011
Courses: Advanced Mathematics, Principles of Macroeconomics, Principles of Microeconomics

Azad University-Kerman Branch | Department of Electrical Engineering
Instructor — 2005–2006
Courses: Digital Systems Design, Power Systems Analysis

Industry Experience

National Investment Company of Iran | Department of Finance
Financial Analyst — 2006–2007
Duties: Implementing advanced statistical and econometric models for return prediction, and providing buy and sell recommendations using different valuation techniques

Professional Memberships

American Finance Association — 2012–Present
Financial Management Association — 2012–Present
American Economic Association — 2007–Present

Computer Expertise

Applications
R, SAS, STATA

Languages
Linux Bash Shell, LaTeX, Visual Basic

Databases

Compustat, CRSP, I/B/E/S, RiskMetrics, ExecuComp, Thompson Reuters, SDC, TAQ, Nasdaq High Frequency Trading

LAST UPDATED April 23, 2019

REFERENCES

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