

SHAHRAM AMINI

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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	
RESEARCH INTERESTS	Corporate Investment Efficiency, Behavioral Finance, Corporate Misconduct, Capital Structure, Payout Policies, Mergers and Acquisitions, IPO Markets, Machine Learning	
WORKING PAPERS	<p>[1] Creative Destruction and the Bright Side of Economic Downturns, with Andrew MacKinlay, and James Weston</p> <ul style="list-style-type: none">– Presentations (†† denotes presentation by co-author):<ul style="list-style-type: none">University of Oklahoma †† Virtual 2021Ohio University Virtual 2021Bentley University Virtual 2021James Madison University Virtual 2021University of Texas at Rio Grande Valley Virtual 2021Virginia Tech †† Virtual 2020Florida International University Virtual 2020University of Denver Denver, CO 2020 <p>[2] Can Machines Learn Capital Structure Dynamics?, with Ryan Elmore, Özde Öztekin, and Jack Strauss</p> <ul style="list-style-type: none">– Presentations:<ul style="list-style-type: none">Financial Management Association Conference Virtual 2020Boca Corporate Finance and Governance Conference Virtual 2020International Symposium on Forecasting†† Virtual 2020Virginia Tech Blacksburg, VA 2019University of Denver Denver, CO 2019 <p>[3] Asset Management Capital and the Formation of Public Firms, with Andrew MacKinlay, Johan Sulaeman, and Chishen Wei</p> <ul style="list-style-type: none">– Presentations:<ul style="list-style-type: none">Annual Hedge Fund and Private Equity Research Conference†† Paris, France 2019Financial Management Association Conference New Orleans, LA 2019Eastern Finance Association Miami, FL 2019University of Denver Summer Finance Conference Denver, CO 2019Hong Kong University of Science and Technology†† Kowloon, Hong Kong 2018– Awards:<ul style="list-style-type: none">Semifinalist for the FMA Best Paper Award in Corporate Finance New Orleans, LA 2019 <p>[4] Product Market Competition and Corporate Investment: An Empirical Analysis, with Raman Kumar</p> <ul style="list-style-type: none">– Presentations:<ul style="list-style-type: none">Southwestern Finance Association Conference Houston, TX 2019University of Colorado at Colorado Springs Colorado Springs, CO 2019Southern Finance Association Conference Asheville, NC 2018	

India Finance Conference ^{††} Kolkata, India	2018
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

- [5] [Do U.S. Firms Pay Out Too Much to Their Long-Term Detriment?](#), with John Easterwood, Raman Kumar, and Yutong Xie

**CONFERENCE &
SEMINAR
PRESENTATIONS**

2021:
Ohio University, James Madison University, Bentley University, University of Texas at Rio Grande Valley

2020:
Financial Management Association Conference, Boca Corporate Finance and Governance Conference, Florida International University, University of Denver

2019:
Financial Management Association Conference, Eastern Finance Association Conference, Southwestern Finance Association Conference, University of Denver Summer Finance Conference, Virginia Tech, University of Colorado at Colorado Springs, University of Denver

2018:
Southern Financial Association Conference, University of Denver Research Colloquium

2017:
Financial Management Association Conference, Virginia Tech, University of Denver, Bentley University, University of Richmond, Old Dominion University, Middle Tennessee State University

2011:
Camp Econometrics Conference

**CONFERENCE
SERVICES**

2019: (D = Discussant, S.C. = Session Chair)
Financial Management Association Conference (D, S.C.), Southwestern Finance Association Conference (D), Front Range Finance Seminar (S.C.)

2018:
Southern Financial Association Conference (S.C.)

2015:
Financial Management Association Conference (D)

PUBLICATIONS

- [1] [Are Earnings Predictable? Evidence from Equity Issues and Buyback Announcements](#), with Vijay Singal, *Journal of Economics and Finance*, 2020, 44(3): 528 – 562
- [2] [A Review of the BMS Package for R with Focus on Jointness](#), with Christopher F. Parmeter, *Econometrics*, 2020, 8(1): 1 – 20
- [3] [Decomposing the Conditional Variance of Cross-Country Output](#), with Michele Battisti, and Christopher F. Parmeter, *Economic Modelling*, 2017, 61(1): 376 – 387
- [4] [Comparison of Model Averaging Techniques](#), with Christopher F. Parmeter, *Journal of Applied Econometrics*, 2012, 27(5): 870 – 876
- [5] [Fixed vs Random: The Hausman Test Four Decades Later](#), with Michael S. Delgado, Daniel J. Henderson, and Christopher F. Parmeter, *Advances in Econometrics*, 2012, 29(1): 479 – 513
- [6] [Bayesian Model Averaging in R](#), with Christopher F. Parmeter, *Journal of Economic & Social Measurement*, 2011, 36(4): 253 – 287

**REFeree
SERVICE**

Journal of Empirical Finance, Managerial Finance, Iranian Journal of Management Studies

AWARDS	Pamplin College of Business Teaching Excellence Award The Meir I. Schneller Teaching Excellence Award	2016 2016						
GRANTS	Pamplin College of Business Doctoral Summer Grant Pamplin College of Business Doctoral Summer Grant	2017 2016						
TEACHING EXPERIENCE	University of Denver Department of Finance Assistant Professor Courses: Financial Modeling (undergraduate and graduate level), Investments	2018 – Present						
	Virginia Tech Department of Finance Instructor Courses: Investments, Financial Analytics, International Financial Management	2012 – 2018						
	Roanoke College Department of Business and Economics Visiting Assistant Professor Courses: Quantitative Methods, Principles of Macroeconomics	2011 – 2012						
	Virginia Tech Department of Economics Instructor Courses: Advanced Mathematics, Principles of Macroeconomics, Principles of Microeconomics	2009 – 2011						
	Azad University Kerman Branch Department of Electrical Engineering Instructor Courses: Digital Systems Design, Power Systems Analysis	2005 – 2006						
INDUSTRY EXPERIENCE	National Investment Company of Iran Department of Finance Financial Analyst Duties: Implementing advanced statistical and econometric models for return prediction, and providing buy and sell recommendations using different valuation techniques	2006 – 2007						
PROFESSIONAL MEMBERSHIPS	American Finance Association Financial Management Association American Economic Association	2012 – Present 2012 – Present 2007 – Present						
COMPUTER EXPERTISE	Applications SAS, STATA, R Languages Linux Bash Shell, L ^A T _E X, Visual Basic Databases Compustat, CRSP, I/B/E/S, RiskMetrics, ExecuComp, Thompson Reuters, SDC, TAQ, Nasdaq High Frequency Trading							
REFERENCES	<table border="0" style="width: 100%;"> <tr> <td style="vertical-align: top; width: 33%;"> James Weston Department of Finance Rice University Phone: 713.348.4480 Email: westonj@rice.edu </td> <td style="vertical-align: top; width: 33%;"> Andrew MacKinlay Department of Finance Virginia Tech Phone: 540.231.9355 Email: acmackin@vt.edu </td> <td style="vertical-align: top; width: 33%;"> Andrew Detzel Daniels College of Business University of Denver Phone: 303.871.2011 Email: andrew.detzel@du.edu </td> </tr> <tr> <td style="vertical-align: top;"> Vijay Singal Department of Finance Virginia Tech Phone: 540.231.7750 Email: vs@vt.edu </td> <td style="vertical-align: top;"> Raman Kumar Department of Finance Virginia Tech Phone: 703.538.8372 Email: rkumar@vt.edu </td> <td></td> </tr> </table>	James Weston Department of Finance Rice University Phone: 713.348.4480 Email: westonj@rice.edu	Andrew MacKinlay Department of Finance Virginia Tech Phone: 540.231.9355 Email: acmackin@vt.edu	Andrew Detzel Daniels College of Business University of Denver Phone: 303.871.2011 Email: andrew.detzel@du.edu	Vijay Singal Department of Finance Virginia Tech Phone: 540.231.7750 Email: vs@vt.edu	Raman Kumar Department of Finance Virginia Tech Phone: 703.538.8372 Email: rkumar@vt.edu		
James Weston Department of Finance Rice University Phone: 713.348.4480 Email: westonj@rice.edu	Andrew MacKinlay Department of Finance Virginia Tech Phone: 540.231.9355 Email: acmackin@vt.edu	Andrew Detzel Daniels College of Business University of Denver Phone: 303.871.2011 Email: andrew.detzel@du.edu						
Vijay Singal Department of Finance Virginia Tech Phone: 540.231.7750 Email: vs@vt.edu	Raman Kumar Department of Finance Virginia Tech Phone: 703.538.8372 Email: rkumar@vt.edu							
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