

Ali Boloorforoosh

CONTACT INFORMATION	John Molson School of Business Concordia University 1455 de Maisonneuve Blvd. W Montréal, QC, H3G 1M8	Phone: (514) 296 5877 e-mail: ali.boloor@concordia.ca Webpage: http://aliboloor.com
APPOINTMENTS	Chief Analyst, Quantitative R&D, Global Derivatives Trading, National Bank of Canada	2014 - present
	Affiliate Assistant Professor John Molson School of Business, Concordia University	2015 - present
AREAS OF INTEREST	Research Interests · Theoretical and Empirical Asset Pricing, Financial Econometrics, Derivative Pricing in Incomplete Markets and Markets with Friction, Trading Strategies, and Numerical Methods. Teaching Interests · Financial Economics, Continuous Time Finance, Derivatives, Empirical Methods, Investments, Portfolio Theory, and Introduction to Corporate Finance.	
EDUCATION	Ph.D. Finance John Molson School of Business, Concordia University · <i>Dissertation</i> : “Thee Essays in Theoretical and Empirical Derivative Pricing” · <i>Advisor</i> : Stylianos Perrakis M.Sc. Finance Coursework John Molson School of Business, Concordia University M.B.A. Sprott School of Business, Carleton University B.Sc. Mechanical Engineering School of Engineering (Fanni), University of Tehran	2014 2006–2007 2006 2003
PUBLICATION	“Valuing Catastrophe Derivatives under Limited Diversification: A Stochastic Dominance Approach”, with S. Perrakis. <i>Journal of Banking & Finance</i> , 2013, 37, 3157-3168. “Catastrophe Derivatives and Reinsurance Contracts: An Incomplete Markets Approach”, with S. Perrakis. <i>Journal of Futures Markets</i> , forthcoming.	
WORKING PAPERS	“Is Idiosyncratic Volatility Risk Priced? Evidence from the Physical and Risk-Neutral Distributions”, 2017. (Job Market Paper). <i>Northern Finance Association Best PhD Paper Award, 2014.</i> “Beta Risk in the Cross-Section of Equities”, with P. Christoffersen, M. Fournier, and C. Gouriéroux, 2017	
WORKS IN PROGRESS	“Multi-factor Volatility Models and the Dynamic Shape of the Equity Skew” “Stochastic Dominance Evaluation of Stock Options with and without Transaction Costs”, with S. Perrakis. “Model-free Idiosyncratic Volatility Risk Premium in the Cross Section of Equities ”	
TEACHING EXPERIENCE	Lecturer John Molson School of Business, Concordia University · Options and Futures (FINA 412) · Introduction to Finance (COMM 308)	2011-2014

FELLOWSHIPS AND AWARDS	Best PhD Paper Award, Northern Finance Association	2014
	Doctoral Fellowship, Institut de Finance Mathématique de Montréal	2011–2012
	Doctoral Fellowship, Social Sciences and Humanities Research Council	2010–2011
	Doctoral Fellowship, Concordia University	2007–2010
	Fellowship, University of Tehran	1998–2003

COMPUTER SKILLS Programming: Matlab, R, Python, Java, L^AT_EX, Linux, Parallel Computing
Database: OptoinMetrics, CRSP, Compustat, Bloomberg

CONFERENCES “Beta Risk in the Cross-Section of Equities”
· OptionMetrics Research Conference, New York, 2016*
· The Society for Financial Econometrics (SoFiE), New York, 2017*
“Is Idiosyncratic Volatility Risk Priced? Evidence from the Physical and Risk-Neutral Distributions”
· Northern Finance Association, Ottawa, 2014
“Catastrophe Derivatives and Reinsurance Contracts: An Incomplete Markets Approach”
· Canadian Operational Research Society, Ottawa, 2014
“Valuing Catastrophe Derivatives under Limited Diversification: A Stochastic Dominance Approach”
· Mathematical Finance Days, Montréal (2011)
· Multinational Finance Society, Rome (2011) - Discussant
· Midwest Finance Association, New Orleans (2012) - Discussant
* Presented by co-authors

PERSONAL Citizenship: Canada/Iran
Languages: English (Fluent), Persian (Native)

REFERENCES	Stylianos Perrakis Professor of Finance John Molson School of Business (514) 848-2424 ext 2963 sperrakis@jmsb.concordia.ca	Peter Christoffersen Professor of Finance Rotman School of Management (416) 946-5511 peter.christoffersen@rotman.utoronto.ca
	Lawrence Kryzanowski Professor of Finance John Molson School of Business (514) 848-2424 ext 2782 lawrence.kryzanowski@concordia.ca	Sergei Isaenko Associate Professor of Finance John Molson School of Business (514) 848-2424 ext 2797 sisaenko@jmsb.concordia.ca