

# Abalfazl Zareei

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## Current position

*Assistant Professor in Finance*  
Stockholm Business School  
Stockholm University

*Visiting Research Fellow*  
Swedish House of Finance

## Research Interests

Financial Economics  
Empirical Asset Pricing  
Financial Risk Modeling  
Network Analysis  
Systemic Risk

## Education

- 2012-2016    Ph.D. in Business and Quantitative Methods  
Department of Business Administration  
Carlos III de Madrid University, Madrid, Spain
- 2010-2012    M.Sc. in Business Administration and Quantitative Methods  
Carlos III de Madrid University, Madrid, Spain
- 2005-2010    B.Sc. in Industrial Engineering  
Iran University of Science & Technology, Tehran, Iran

## Publications

### WORKING PAPERS

"*Network Origins of Portfolio Risk*"

"*In Search of Anomalies*"

"*Liquidity shocks and Industry Links*" with Vicente J. Bermejo and David Wehrheim

### JOURNAL ARTICLES

- 2016 "A Network Approach to Portfolio Selection" with Gustavo Peralta, *Journal of Empirical Finance*  
2015 "Network Centrality, Failure Prediction and Systemic Risk, *Journal of Network Theory in Finance*

## Seminars & Conferences

- November 2016 Young Scholars Nordic Finance Workshop  
February 2016 Stockholm Business School  
February 2016 ESADE Business School  
January 2016 Man Investments Inc.  
January 2016 Universitat de les Illes Balears  
January 2016 Menta Capital San Francisco  
July 2016 XXIII Finance Forum, Madrid, Spain  
June 2015 EFMA annual meeting, Breukelen, Netherlands, *Annalen der Physik* 17: 132–148.  
July 2015 XXIII Finance Forum, Madrid, Spain  
September 2015 Internal Seminar, Carlos III de Madrid University

## Teaching Experience

- 2017 Portfolio Theory, Stockholm Business School  
2016 Advanced Financial Theory, Stockholm Business School  
2013-2016 Fixed Income and Derivatives, Carlos III de Madrid University  
2012-2016 Mathematics (Master in Finance), Carlos III de Madrid University

## Technical Skills

Matlab, Python, R, Stata

## Scholarships & Awards

- 2012-2016 P.I.F. Doctoral Dissertation Fellowship  
2010-2012 Master Program Fellowship

## Language Skills

English, Spanish, Persian, Swedish (Elementary)