

Golnoush Omidali

Education

Alberta School of Business , Canada, Edmonton Ph.D. in Finance	2022-current
University of Tehran (UT) , Tehran, Iran M.S. in Financial Engineering and Risk Management, GPA: (3.74/4) <i>-Thesis: Analysis of herding behavior of mutual fund managers in Iran using Markov-switching models</i>	2016-2019
Shahid Beheshti University (SBU) , Tehran, Iran B.S. in Finance , GPA: (3.4/4)	2010-2014

Research Interests

Asset Pricing, Financial Engineering and Derivative Securities, Financial Machine Learning

Research Experiences

Investigation of the Herding Behavior of Mutual Fund Managers in Iran Using Markov Regime Change Model, Submitted Paper in Journal of Financial Management Strategy, Supervisor: Dr.Eyvazloo	2021
Estimation of the Price of Stocks by Running Econometrics Models like MA, AR, ARIMA, ARMA and Compare the Results with Actual Price, Supervisor: Dr.Mohammadi	2018
Measure the Volatility of Stock Market in Iran by Applying ARCH, GARCH and other Autoregressive Conditional Heteroscedasticity models, Supervisor: Dr.Mohammadi	2018
Predict the VAR of Given Portfolios by Running Mont Carlo Simulation, Stress Test and Back Using Real Data, Supervisor: Dr.Falahpour	2017
Compare the Performance of Commercial Banks with CAMEL Model, Supervisor: Dr.Falahpour	2017

Awards and Honors

Ranked 6th Among 40,000+ Students in Nationwide Finance M.Sc. Entrance Exam	2016
Alumni of the NODET	2006-2022
Ranked 1st Among Entrants of 2016 in UT	2017

Working and Teaching Experiences

Lotus Parsian Investment Bank, <i>The Department of Risk Management , Tehran, Iran</i>	2017-2022
Senior Financial Risk Analyst The project of comprehensive risk platform for Iranian investment banks, enabling accurate risk analytics and providing a securities database for effective risk management.	2019-2022
Financial Risk Analyst Conducting data analysis to generate financial projections, research insights, and compliance with financial guidelines and legal regulations.	2017-2019
Teacher Assistant in “Corporate Finance” and “principles of Financial Management”	2016-2017
Course Coordinator, Teaching Assistant, Assignment Designer and Grading Assistant	

Test Scores

- **IELTS:** 7.5
- **GRE General:** 334

Computer Skills

- **Programming Languages:** R, LATEX, Python, MATLAB