Saeed Shadkam

Education

Alberta School of Business — Canada, Edmonton
Ph.D. in Finance, GPA: 3.83/4.00 — 2021–current

Sharif university of technology — Tehran, Iran
M.S. in Business Administration, GPA: 3.83/4.00 — 2018–2021

- Thesis: "Forecasting Bitcoin Volatility" & "Finding hedging ratio and optimum production for Bitcoin miners: An equilibrium approach"

Sharif university of technology — Tehran, Iran
B.S. in Aerospace engineering, GPA: 3.78/4.00 — 2014–2018

- Thesis: "A practical way to calculate Fuel needed by specific airplanes in any route "

Work In Progress

"Financial Language Processing" with Prof. Avdis, Prof. Scholnick, Arkadiy Lenchak
"A Novel GMSVM approach to credit scoring" with Arian, H., Talebian, M.,

Teaching

- **Teaching Assistant** at Sharif university of technology — 2020
  Corporate Finance, Game Theory

Awards

- AIMCo Foundation for Financial Education PhD Award in Finance — 2022
- University of Alberta Doctoral Recruitment Scholarship — 2021
- Ranked within the top 10% of graduating class — 2018
- Ranking 276th in university entrance exam out of 222507 participants — 2014

Research Interests

Asset pricing, Cryptocurrencies, Financial machine learning, Portfolio Optimization, Adaptive Markets

Skills

- **Computer Languages:** Python, R, LATEX, MATLAB
- **Machine Learning**
- **Computational social science**

Test Scores

- **IELTS:** Overall of 8
- **GRE:** Quantitative:168, Verbal:160

Research Projects

Stock index forecasting based on a hybrid model 2020

Implementation in Python

- This project replicated a renowned article(Wang, Ju-Jie, et al, "Stock index forecasting based on a hybrid model." Omega 40.6 (2012): 758-766.) that used different statistic methods(ARIMA, Exponential Smoothing) as well as deep learning algorithms(Neural Networks, Genetic Algorithms) in order to predict S&P 500 index. In this project, I used ARIMA, Exponential Smoothing, and Neural Networks separately in order to predict the Tehran Stock Index. Then, the Genetic Algorithm was employed to find the best linear composition of the mentioned methods. The final results were promising concerning two metrics criteria, namely, Mean Absolute Error(MAE) and Root Mean Squared Error(RMSE).

The performance of mutual funds in the period of 2017-2019 2020

Implementation in Python

In this project, I followed the influential paper, "The performance of mutual funds in the period 1945-1964." and replicated the key results for 20 Iranian funds.

When an event is not an event: the curious case of an emerging market 2019

Financial Econometrics project Implementation in Python

This is a replication of the fascinating paper, "When an event is not an event: the curious case of an emerging market." investigating more than 800 events in the Tehran Exchange Market, I could not find evidence suggesting insider trading causing price changes.