

ALI GHALANDARI

Quant Analyst | PhD in Finance | Canadian Citizen

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Summary

Highly motivated Quant Analyst with +5 years of financial market and research experience, specializing in Quantitative analysis and empirical asset pricing model development. Skilled in Python, SQL, SAS, and STATA for quant and data analysis and have expertise in mathematics and statistics, empirical asset pricing, portfolio analysis, investment strategies, and factor analysis.

Education

- **Ph.D. in Finance**, Concordia University
- **MSc in Financial Engineering**, University of Tehran
- **BSc Industrial Engineering (Operations Research)**, Amirkabir University

Skills

- **Quant Analysis:** Asset Pricing Model Development, Factor Models, Time series analysis, Portfolio Reporting & Analysis
- **Textual Data Analysis:** NLP and LLM on Company Centric Filings/Transcripts, Social and News Media Resources
- **Market Data:** Proficient in Bloomberg Terminals, FactSet Functions, API access methods
- **Empirical Research:** Machine Learning (algorithm development), Statistical model, Predictive & Causal Inference, Dimension Reduction.
- **Programming:** Python, SQL, SAS, Stata, Git

Experience

- **Research Associate:** *Concordia University* 01/2020-Present
 - Principal Researcher: Asset Pricing hypothesis development, research design, alternative data cleaning and visualization, and data analysis using statistical and machine learning models, econometrics, and empirical inference techniques.
- **Market Analyst** *Persian Gulf petrochemical industry commercial company* 10/2016-08/2017
 - Creating analytic reports for managerial decisions, supporting the sales department, providing market and product outlook reports, and tracking the company's Key Performance Indicators through regular reports.
- **Equity Investment Analyst** *Bank Melli Iran Brokerage* 05/2015-09/2016
 - Scenario and sensitivity analysis of target companies, taking the initiative for new analyses and recommending investment opportunities to portfolio managers, monitoring Iran's capital and money market.
- **Equity Investment Analyst** *Boursiran Brokerage* 04/2013-05/2015

Quant Projects

- 1) **Sentiment Analysis and insider trading** (I use natural language processing, NLP, techniques to extract sentiment indexes from newspapers and social media sources. We find that insiders not only act as if they monitor news and social media, but they also earn significant abnormal returns from their private information by contrarian strategy to the current firm-specific sentiment extracted from those media.)
- 2) **Does the Mad Money show cause investors to go madly attentive?** (I find that the Mad Money show significantly affects the attention of investors, trading volumes, portfolio holdings of retail investors, short sales, and abnormal returns during the days following the show. Our findings are consistent with the impact of the media on the limited attention of investors, the short-term price pressure associated with noise traders, and the shorting of contrarian investors.)
- 3) **School Closures, Busy Parents, and Distracted Retail Investors: Effect of COVID-19** (I find the negative relationship between the local school closures and trading activities, measured by trading volumes and the ratio of zero return days, in OTC-listed stocks. We also find a significant negative effect of school closures on the trading volumes of stocks in the CRSP universe and the holdings of retail investors on the Robinhood platform.)
- 4) **Yield farming in Crypto Market** (Developed a model for Yield farming. Constructing pair trading and risk index of portfolio risk in the Crypto asset market.)
- 5) **Trading rule discovery with an evolutionary trend following model in Tehran Stock exchange.**

Awards & Honors

- 2023 Tasha Wallace Graduate Teaching Award
- 2023 BMO Centre for Capital Markets Doctoral Scholarship
- 2022 Concordia University Conference and Exposition Award
- 2021 Honourable mention of Scientific Research in Administrative Sciences Association of Canada