

Mohammad (Mo) Soltani-Nejad

CONTACT INFORMATION	601K Alter Hall, 1801 Liacouras Walk Fox School of Business Philadelphia, PA 19122 <i>U.S. Permanent Resident</i>	mohammad.soltaninejad@temple.edu https://msnejad.github.io/ Last Updated: August 3, 2024
RESEARCH INTERESTS	Financial Institutions, Insurance Economics, Financial Regulation, Corporate Finance of Insurers	
EDUCATION	Temple University, Philadelphia, PA Ph.D., Business Administration: Risk Management & Insurance, 2024 <i>Selected Coursework:</i> Econometrics (I, II and III), Microeconomics Theory, Financial Economics, Corporate Finance Theory, Empirical Corporate Finance, Capital Markets Research, Household Finance, Corporate Risk Management, Risk Theory St. John's University, New York City, NY M.S., Risk Management & Risk Analytics, 2021 Shahid Beheshti University, Tehran, Iran M.S., Finance, 2016 University of Tehran, Tehran, Iran B.S., Electrical Engineering, 2013	
CERTIFICATIONS	Chartered Financial Analyst (CFA) Charterholder, CFA Institute	Since 2019
WORKING PAPERS	Investment Decisions of Insurers in the Face of Revenue Shocks <i>Solo author</i> Using variations in states' COVID-19-related lockdown measures and their impact on the revenue from auto insurance, the largest Property & Casualty (P&C) line of business, I study insurers' investment strategy in response to revenue shocks. Instrumenting for the magnitude of the shock with state-level mobility data collected from cellphones, I show that affected insurance companies shift their bond investments from safer to more speculative bonds. I verify my results with a difference-in-differences design for a subset of single-state companies operating in two states with drastically different lockdown measures. Interest Rates, Asset Duration, and P&C Insurers Product Pricing <i>Solo author</i> I examine how the duration of assets held by Property and Casualty (P&C) insurers affects their pricing strategies during periods of increasing interest rates. In a rapidly rising interest rate environment, insurers with longer asset duration face greater investment losses, avoid realizing them, and settle with lower investment yields. Using a difference-in-differences setup with an instrumented treatment, I show that these firms are at a disadvantage in the product market and cannot adequately adjust their prices to remain competitive.	
WORK IN PROGRESS	Business Credit Under Creeping Disasters: Evidence from Opioid Epidemic	
HONOR & AWARDS	Temple University University Best 2 nd -Year PhD Paper Award Spencer Pre-Dissertation Ph.D. Candidates Award (\$10,000) 24 th and 25 th Young Scholars Interdisciplinary Forum (\$5,800)	2023 2023 2022

	St. John's University	
	Winner of CSIR Student Innovation in Insurance Contest (\$2,000)	2021
	Insurance Leader of the Year (ILOTY) Scholarship (\$35,000)	2020
PROFESSIONAL SERVICES	Doctoral Students Association, Fox School of Business	
	President	2022-2023
	Department Brownbag Seminar Series, Fox School of Business	
	Coordinator	2022-2024
INDUSTRY EXPERIENCE	Parthian Advisors, Tehran, Iran	
	Investment Banking Vice President	2019-2020
	Investment Banking Associate	2017-2018
	Griffon Capital, Tehran, Iran	
	Private Equity Analyst	2015-2016
TEACHING EXPERIENCE	Temple University	
	Actuarial Corporate Finance (UG) – Instructor	2024
	Short-term Actuarial Modeling – TA	2023
	Actuarial Corporate Finance (MA / UG) – TA	2022-2023
PRESENTATIONS	American Risk and Insurance Association, Annual Meeting 2024	
	Denver, CO, (Aug 2024)	
	American Risk and Insurance Association, Annual Meeting 2023	
	Washington D.C., (Aug 2023)	
	Fox School of Business Interdisciplinary Brownbag Seminar	
	Philadelphia, PA (Mar 2023)	
	Southern Risk and Insurance Association, Annual Meeting 2022	
	New Orleans, LA (Nov 2022)	
ADDITIONAL INFORMATION	Computer Skills: Python, R, MATLAB, Stata, \LaTeX , Excel + VBA	
	Technical Skill: Advanced Causal Inference, Simulation, Financial Datasets (CRSP, Compustat, TRACE, S&P Capital IQ, EDGAR, NAIC Filings)	
	Languages: English (fluent), Persian (native)	