Ran Shi

Contact

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Appointments

University of Colorado Boulder
Assistant professor of finance — 2022-present

Education

London School of Economics
MRes. in finance (with distinction); Ph.D. in finance — 2022

Emory University
Ph.D. in biostatistics — 2016

Peking University
B.S. in biology; B.S. in statistics — 2011

Research Fields

Asset Pricing, International Finance, Financial Economics

Working Papers

A Quantitative Model of Limited Arbitrage in Currency Markets: Theory and Estimation

Option-implied Bounds for the Crash Probability of a Stock (with *Ian Martin*)

Model Uncertainty in the Cross Section (with *Jiantao Huang*)

The Spread of COVID-19 in London: Network Effects and Optimal Lockdowns (with *Christian Julliard* and *Kathy Yuan*), revise and resubmit, *Journal of Econometrics*

Presentations

conferences and seminars:
Asian Meeting of Econometric Society, SFS Cavalcade, University of Colorado Boulder, Southern Methodist University, Tilburg University, Peking University HSBC Business School — 2022

discussions:
EFA Annual Meeting — 2021

Teaching

University of Colorado Boulder
Investment and Portfolio Management (2023)
London School of Economics
Fixed Income Markets (2018-2022), Principles of Finance (2017)
Emory University
Statistical Inference (2013)

Awards and Grants

Distinguished student paper award, International Biometric Society 2016
Student paper competition award on Bayesian statistical science, American Statistical Association 2015
Student paper competition award on statistics in imaging (declined), American Statistical Association 2015
Oak Ridge Institute of Science and Education fellowship 2014

Other Positions

US Centers for Disease Control and Prevention
ORISE fellow statistician 2014