

Contact	995 Regent Dr, Boulder, CO 80309 email : ran.shi@colorado.edu phone : +1(303)-492-4480 URL : ranshi.one	
Appointments	University of Colorado Boulder Assistant professor of finance	July 2022–
Education	London School of Economics MRes. in finance (with distinction); Ph.D. in finance Emory University Ph.D. in biostatistics Peking University B.S. in biology and statistics (double major)	2022 2016 2011
Research Fields	Asset Pricing, International Finance, Financial Economics	
Publication	“The Spread of COVID-19 in London: Network Effects and Optimal Lockdowns,” with <i>Christian Julliard</i> and <i>Kathy Yuan</i> , <i>Journal of Econometrics</i>	
Working Papers	“Forecasting Crashes with a Smile,” with <i>Ian Martin</i> - <i>Jack Treynor Prize</i> “Model Uncertainty in the Cross Section,” with <i>Jiantao Huang</i> “Convex Bounds on the SDF: Is the Singularity Near?” with <i>Ian Martin</i> “Conditional Asset Pricing with Text-managed Portfolios” with <i>Jian Feng</i> , <i>Jiantao Huang</i> and <i>Shiyang Huang</i> “A Quantitative Model of Limited Arbitrage in Currency Markets: Theory and Estimation”	
Presentations	<i>conferences and seminars:</i> AFA Econometric Society European Meetings, SITE, UNSW Asset Pricing University of Hong Kong (brown bag), SoFiE 2023 Annual Conference	2025 2024 2023

Econometric Society Asia Meetings, SFS Cavalcade, University of Colorado Boulder, Southern Methodist University, Tilburg University, Peking University HSBC Business School 2022

discussions:

CFEA-Buffalo 2024, MFA 2023, EFA 2021

Awards and Grants	General Research Fund, the Hong Kong Research Grants Council	2023
	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
Referencing	Economica, Financial Management, Journal of Corporate Finance, Journal of Empirical Finance, Review of Finance Studies, Theoretical Economics	
Teaching	Investment and Portfolio Management (undergraduate)	
	Spring 2023, Fall 2023, 2024	
	Empirical Asset Pricing (PhD)	
	Spring 2024	
Other Positions	<i>US Centers for Disease Control and Prevention</i>	
	ORISE fellow statistician	2014