

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 B.S. in statistics	2022 2016 2011
Research Fields	Asset Pricing, International Finance, Financial Economics	
Publication	“Model Uncertainty in the Cross Section of Stock Returns,” with <i>Jiantao Huang</i> , <i>Journal of Econometrics</i> (accepted) “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> (2023)	
Working Papers	“On the Moments of the Stochastic Discount Factor,” with <i>Ian Martin</i> “Factor Identity,” with <i>Christian Julliard</i> , and <i>Jiantao Huang</i> “Forecasting Crashes with a Smile,” with <i>Ian Martin</i> , <i>R&R Review of Financial Studies</i> - <i>Jack Treynor Prize</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, Q-Group, FutFin.Info, SoFiE 2025, NBER SI (Forecasting and Empirical Methods), Utah Eccles (Brown Bag)	2025
	Econometric Society European Meetings, SITE, UNSW Asset Pricing, University of Hong Kong (brown bag)	2024
	University of Hong Kong (brown bag), SoFiE 2023 Annual Conference	2023
	NSE/NBER-SBIES, Econometric Society Asia Meetings, SFS Cavalcade, University of Colorado Boulder, Southern Methodist University, Tilburg University, Peking University HSBC Business School	2022
	<i>discussions:</i>	
	EWFC 2026, J.P. Morgan Center International Commodities Symposium 2025, 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, Management Science, Journal of Corporate Finance, Journal of Econometrics, Journal of Empirical Finance, Review of Finance Studies, Theoretical Economics	
Teaching	Investment and Portfolio Management (undergraduate)	
	Spring 2023, Fall 2023, 2024, 2025	
	Empirical Asset Pricing (PhD)	
	Spring 2024, Spring 2026	
Other Positions	<i>US Centers for Disease Control and Prevention</i>	
	ORISE fellow statistician	2014