

Ali Habibnia

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Current appointment

Assistant Professor of Big Data Economics, Dept of Economics, Virginia Tech

Assistant Professor, Computational Modeling & Data Analytics, Academy of Integrated Science, VTech

Past Appointments

PH.D. researcher, LSE Systemic Risk Centre/ LSE Time Series and Statistical Learning Group
Scientific Chair of Big Data Economics, Tehran Institute of Advanced Studies

Areas of research interest

Big Data Econometrics • Statistical Machine (Deep) Learning • Forecasting
Nonlinear Econometric Analysis • Computational Finance • Network Analysis

Education

- 2017 PH.D. in Statistics, London School of Economics
- Thesis title: Essays in High-dimensional Nonlinear Time Series Analysis
 - Committee: Matteo Barigozzi, Angelos Dassios, Esfandiar Maasoumi, Qiwei Yao
- 2012 M.S. in Quantitative Finance, Cass Business School
- Thesis title: Volatility Forecasting with Genetic Algorithm - Support Vector Regression
- 2010 M.S. in Economics, University of Tehran
- Thesis title: Financial Forecasting: Neuro-Fuzzy models Vs Smooth Transition Regressions
- 2007 B.S. in Economics, University of Tehran

Grants, honors & awards

2015	Highly commended research prize, LSE Research Festival
2014	Doctoral Fellowship, ESRC & LSE Systemic Risk Centre
2012	PhD Scholarship, LSE Department of Statistics
2010	Recognized as a Scientific Elite, Iran National Elites Foundation
2007	Recognized as an Exceptional Talent, Iran National Organization of Exceptional Talents

Publications

WORKING PAPERS

“Nonlinear Forecasting Using a Large Number of Predictors: A Deep Learning Approach”, *JMP*

- *35th International Symposium on Forecasting (ISF)*, Riverside, USA, 2015.
- *8th International Conference on Computational and Financial Econometrics*, Pisa, Italy, 2014.
- *Nonlinear time series analysis thresholding and beyond: In honour of Howell Tong*, LSE, 2014.
- *37th Conference in Probability and Statistics*, Nottingham, UK, 2014.

“Econometric Modeling of Systemic Risk: Going Beyond Pairwise Comparison and Allowing for Nonlinearity”, with *J. Etesami & N. Kiyavash*

- *SRD Discussion Paper No 66*, March 2017.

“Forecasting in Big Data Environments: a Shrinkage Estimation of Skip-layer Neural Networks” with *E. Maasoumi*.

“Past, Present and Future of Testing for Nonlinearity in Time Series”

Teaching

2018	Linear Algebra & Probability for Machine Learning in Python, <i>Tehran Stock Exchange</i>
2018	Time Series Forecasting with Python, <i>Tehran Stock Exchange</i>
2017	Algorithmic Trading in Python, <i>Tehran Stock Exchange</i>
2017	Deep Learning & Machine Learning Applied to Trading, <i>Tehran Stock Exchange</i>
2014/15	Factor Models in Time Series with MATLAB, <i>Methods Summer Programme, LSE</i>
2014/15	Time Series and Forecasting (ST304), Applied Regression with R (ST211), <i>LSE</i>
2015	Econometrics of Monetary Policy (postgraduate), <i>Khatam University</i>
2012/13	Elementary Statistical Theory (ST102), Quantitative Methods (ST107), <i>LSE</i>
2013	Global Business Environment (MBA Course), <i>LBS</i>
2012/15	Machine Learning Applied to Finance (graduate), <i>University of Tehran</i>
2008-2016	Technical Analysis, <i>More than 20 times in various universities and financial institutions</i>
2008-2010	Econometrics (graduate), Macroeconomics I & II (undergraduate), <i>University of Tehran</i> .

Invited talks

2018	Financial Time Series Analysis: Deep Learning Approach, <i>MathWorks Computational Finance</i>
2018	Text Mining & Sentiment Analysis in Trading, <i>Tehran Stock Exchange TSE</i>
2016	Machine Learning for Economic and Financial Forecasting, <i>The Technical Analyst</i>
2013	Foreign Exchange Rate Risk Measurement and Management, <i>IDB</i>
2012	Time Series Forecasting using Wavelet Kernel Support Vector Machine, <i>LSE</i>

Dissertation Supervision

Mahsa Rajabi (PH.D. 2017), Electrical & Control Engineering, K.N.Toosi University of Technology
Raheleh Shahrokhi (PH.D. 2017), Electrical Engineering, K.N.Toosi University of Technology
Emad Habibzadeh (M.S. 2016), Financial engineering, Khatam University
Fatemeh Ghasempour (M.S. 2016), Risk Management, Khatam University

Service to the profession

2017 Consultant for Macro Planning (4 months - PT), *Ministry of Economic Affairs and Finance, Iran*
2013 Quantitative Research Analyst (3 months - PT), *Pantheon Ventures, UK*
2008-2011 Head of Equity market & Research Department (3 years - FT), *Rahbord Investment Co, Iran*
2009-2010 Derivatives Trading Strategist (1 year - Advisory contract), *Wise Enterprises FZCO, UAE*
2009-2010 Stock Market Analyst Intern (1 year - PT), *Nikan Capital, Iran*

IT Skills

Languages: Python, R, MATLAB, C, Hadoop, PHP, HTML.

Econometric Packages: EViews, G@RCH, OX Metrics, Stata, JMulTi.

Financial Packages: Bloomberg Terminal, AmiBroker, MetaTrader, MetaStock.

Last updated: October 3, 2018