Sina Seyfi

Personal Information

Name **Seyed Mohammad Sina Seyfi**

Date of Birth *January 6, 1995*

Address Aalto University, Department of Finance,
Ekonominaukio 1, 02150 Espoo, Finland

Mobile (+358) 50 3016 820

Email sina.seyfi@aalto.fi

Website sinaseyfi.com

Research Interests

Empirical Asset Pricing, Big Data, Machine Learning

Education

2020– Present **PhD candidate in Finance**, *Aalto University*, *Department of Finance*, Espoo, Finland.
GPA – 4.37/5

2018–2020 **MSc in Finance - Financial Engineering and Risk Management**, *Khatam University*, *Department of Finance*, Tehran, Iran.
GPA – 19.32/20
1st Rank in both Risk management and Banking class (among 60 students) in all semesters
Fully funded by Khatam University for being the 1st rank student

2013–2018 **Bachelor's Degree in Mechanical Engineering,** *Amirkabir University of Technology (Tehran Poly Technic)*, *Mechanical Engineering Department*, Tehran, Iran

Working Papers

Dec 2022 **Neighbouring Assets**
Available at SSRN 4311284 (link)

Previous Papers

Portfolio Value-at-Risk Using an Efficient Simulation Approach based on Gaussian Mixture Model, *S.M.S Seyfi*, A. Sharifi, H. Arian
Mathematics and Computers in Simulation, Volume 190, *December 2021*, *Pages 1056-1079*

A Novel Classification Approach for Credit Scoring based on Gaussian Mixture Model, H. Arian, *S.M.S Seyfi*, A. Sharifi
arxiv.org/abs/2010.13388

Forecasting Probability of Bankruptcy for Retail Loan Management based on Gaussian Mixture Models, H. Arian, *S.M.S Seyfi*, A. Sharifi,
arxiv.org/abs/2011.07906

Teaching

2022 **Investments**, Aalto University, School of Business, Department of Finance, Espoo, Finland
Course feedback score 4.13/5 (number of students responded: 42)

2021 **Investment Management**, Aalto University, School of Business, Department of Finance, Espoo, Finland
Course feedback score 4.00/5 (number of students responded: 103)

2019 **Machine Learning in Finance**, , Khatam University, Tehran, Iran

2019 **Statistics for Finance**, Khatam University, Tehran, Iran

2019 **Financial Modeling through Python**, Workshop, Sharif University of Technology, Tehran, Iran

Journal referees

Journal of Statistical Computation and Simulation

Presentations

Nov 2022 GSF Winter Workshop in Finance - *Helsinki*

Oct 2022 Finance Brown Bag seminars - *Aalto university*

Supervisions

2022-2023 **Academic tutor**, CFA society Finland - Aalto University

2022-2023 **BSc thesis supervisor**, - Aalto University

Certificates

Aug 2022 **European Finance Association Conference**, *IESE Business school, Barcelona, Spain*

Aug 2020 **European Finance Association Conference**, *Aalto University, Helsinki, Finland*

Apr 2019 **E-views workshop**, *Khatam University, Tehran, Iran*

Jan 2019 **Financial and Actuarial Mathematics Conference**, *Khatam University, Tehran, Iran*

Dec 2018 **Behavioral finance**, Workshop, *Khatam University, Tehran, Iran*

Honors and Rewards

Apr 2022 **Research Grant**, *(25000 €) OP Ryhmän Tutkimussäätiö*

Apr 2021 **Research Grant**, *(13000 €) OP Ryhmän Tutkimussäätiö*

May 2020 **Research Grant**, *(12000 €) Liikesivistysrahasto Foundation for Economic Education*

Apr 2018 **Entrance university exam** (Master degree), *ranked 125 among 25000 students (top 1 percentile)*

Apr 2013 **Entrance university exam** (Bachelor's degree), *ranked 764 among 250000 students (top 1 percentile)*

May 2012 **Mathematics and Computer Olympiad**, *Accepted among top 1000 students in the first level*

Languages

Persian, *Native*

English, *Fluent*

Arabic, *Intermediate*

Finnish, *Beginner*

References

Associate professor Peter Nyberg, *Aalto University, Espoo, Finland*
Email: peter.nyberg@aalto.fi

Distinguished Professor Matti Keloharju, *Aalto University, Espoo, Finland*
Email: matti.keloharju@aalto.fi

Associate professor Matthijs Lof, *Aalto University, Espoo, Finland*
Email: matthijs.lof@aalto.fi