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## Personal Information

Name **Seyed Mohammad Sina Seyfi**  
Date of Birth *January 6, 1995*  
Address *Aalto University, Department of Finance,  
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## Research Interests

*Empirical Asset Pricing, Big Data, Machine Learning*

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## 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*

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## Working Papers

- March 2023 **Essence of the Cross Section**  
Presentations:
  - Finance Brown Bag seminars (Aalto university), March 2023
  - Finance Brown Bag seminars (Copenhagen Business School), scheduled for June 2023
- Dec 2022 **Neighbouring Assets**  
Available at SSRN 4311284 ([link](#))  
Presentations:
  - FMA European conference 2023, Aalborg, Denmark (scheduled for June 2023)
  - Nordic Finance Network workshop, March 2023, Levi, Finland
  - Finance Brown Bag seminars (Aalto university), October 2022
  - GSF Winter Workshop, Helsinki, November 2022SSRN's Top Ten download list for: Asset Pricing Models (Topic), European Finance eJournal, Wealth Management eJournal, Decision-Making & Management Science eJournal, DecisionSciRN: Business Analytics (Topic), DecisionSciRN: Predictive Analytics (Sub-Topic), and FinPlanRN: Other Investments (Topic).

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## 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](https://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

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## 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

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## Journal referees

**Journal of Statistical Computation and Simulation**

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## Supervisions

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

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## 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

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## Honors and Rewards

- Apr 2023 **Research Grant**, (29000 €) OP Ryhmän Tutkimussäätiö
- 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

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## Languages

**Persian**, Native

**English**, Fluent

**Arabic**, Intermediate

**Finnish**, Beginner

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## 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*

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