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
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Research Interests

Empirical Asset Pricing, Big Data, Machine Learning, Textual Analysis

Education

2020– Present   **PhD candidate in Finance**, *Aalto University*, *Department of Finance*, Espoo, Finland.
GPA – 4.40/5

2018–2020   **MSc in Finance - Financial Engineering and Risk Management**, *Khatam University*, *Department of Finance*, Tehran, Iran.
GPA – 19.32/20

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

Working Papers

Mar 2024   **Risky Words and Returns**
Work in progress

Sept 2023   **Basis Portfolios**
Available at SSRN 4687058 (link)
Presentations:
- Finance Brown Bag seminars (Aalto university), September 2023

Mar 2023   **Essence of the Cross Section**
Available at SSRN 4466972 (link)
Presentations:
- EFA 2024, Bratislava, Slovakia
- FMA European conference 2024, Turin, Italy
- Nordic Finance Network PhD workshop 2024, Bergen, Norway
- GSE Winter Workshop, Helsinki, January 2024
- Finance Brown Bag seminars (Aalto university), March 2023
- Finance Brown Bag seminars (Copenhagen Business School), June 2023
- GSF Winter Workshop, Helsinki, November 2023

Dec 2022 **Neighbouring Assets**
Available at SSRN 4311284 ([link](#))
Presentations:
- AFA poster session January 2024, San Antonio, Texas
- FMA Annual Meeting October 2023, Chicago, Illinois
- FMA European conference 2023, Aalborg, Denmark
- Nordic Finance Network workshop, March 2023, Levi, Finland
- Finance Brown Bag seminars (Aalto university), October 2022
- GSF Winter Workshop, Helsinki, November 2022

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

2023 **Investments**, Aalto University, School of Business, Department of Finance, Espoo, Finland
Course feedback score 4.2/5 (number of students responded: 56)

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

Supervisions

2022-2024 **Academic tutor**, CFA society Finland - Aalto University

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

Discussions

FMA European conference 2023, Aalborg, Denmark
- *Factor Momentum Versus Stock Price Momentum: A Revisit*

Honors and Rewards

2020-present   **Research Grant** [**Total 130,000€**]—*AFA travel grant (2024), OP Ryhmän Tutkimussäätiö (2024, 2023, 2022, 2021), Suomen Arvopaperimarkkinoiden Edistämissäätiö (2023), Liikesivistysrahasto Foundation for Economic Education (2020), NFN grants (2022, 2023, 2024)*

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*

Finnish, *Intermediate*

Arabic, *Intermediate*

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