MO POURMOHAMMADI

Yale School of Management, 165 Whitney Ave, New Haven, CT 06511, USA

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EDUCATION

Yale University 2024–Present
PhD in Finance New Haven, USA

Bocconi University 2019–2021
MSc in Finance – Top of the Class 2021 Milan, Italy

Sharif University of Technology (SUT) 2015–2019
BSc in Applied Mathematics – Top of the Class 2019 Tehran, Iran

RESEARCH INTERESTS

Empirical and Theoretical Asset Pricing, Financial Econometrics and Machine Learning

WORKING PAPERS

A Financial Brain Scan of the LLM
with Hui Chen, Antoine Didisheim, Luciano Somoza, and Hanqing Tian

Shrinkage Alignment for High Dimensional Portfolios
with Barry (Shikun) Ke

Universal Portfolio Shrinkage **(RnR Review of Financial Studies)**
with Bryan Kelly, Semyon Malamud, and Fabio Trojani

The Inefficient Pricing of News Shocks
with Antoine Didisheim, Bryan Kelly, and Hanqing Tian

WORK IN PROGRESS

Complex Rational Expectations Equilibria (CREE)
with Bryan Kelly and Semyon Malamud

AWARDS AND HONORS

Swiss Finance Institute Léman PhD Student Fellowship (30,000 CHF) 2021
Merit Scholarship, Bocconi University (30,000 EUR) 2019
Silver Medal, Iranian National Mathematics Olympiad 2014

PROFESSIONAL ACTIVITIES

Swiss Finance Institute — *Researcher*, Geneva, Switzerland 2021–2024
University of Geneva — *Brown Bag Organizer*, Geneva, Switzerland 2022–2023
Hercle Financial — *Academic Consultant (Market Making in Crypto Markets)*, Milan, Italy 2020–2022
Innocenzo Gasparini Institute for Economic Research (IGIER)
— *Visiting Research Student (Frequency Risk in Financial Markets)*, Milan, Italy 2020–2021
RiskLab Middle East — *Research Assistant (Stochastic Portfolio Theory)*, Tehran, Iran 2018–2019

PRESENTATIONS

2025: ESSFM, Yale Finance Lunch
2024: EPFL Workshop, Financial Risks International Forum, Frontiers of Factor Investing, SFI Research Days, Society of Financial Econometrics, CEPR Asset Pricing Week (Participant)
2023: EFA (Discussant), SFI Research Days (Discussant), Geneva Brown Bag, EPFL SFI Workshop

TEACHING

Yale University

Financial Econometrics and Machine Learning, PhD in Finance — 2025–2026

Asset Pricing, Master of Asset Management — 2025

University of Geneva (UNIGE)

Financial Econometrics, MSc in Wealth Management — 2023

Models and Empirical Methods for Asset Pricing, MSc in Wealth Management — 2022

Introduction to Python, MSc in Wealth Management — 2023

Swiss Finance Institute (SFI)

Financial Institutions, PhD course — 2022

Sharif University of Technology (SUT)

Probability and Statistics, BSc in Electrical Engineering — 2018

Linear Algebra, BSc in Electrical Engineering — 2018

SUMMER SCHOOLS AND ADVANCED COURSES

Financial Machine Learning, Yale University	2025
Advanced Econometrics, University of St. Gallen (UNSG)	2023
Deep Learning for Solving and Estimating Dynamic Models, University of Lausanne (UNIL)	2023
Effective High-Performance Computing & Data Analytics, CSCS-USI Summer University	2022
Tools and Concepts for the Modern Economist, University of Lugano (USI)	2022
Human Decisions under Uncertainty, University of Geneva (UNIGE)	2022

SKILLS & INTERESTS

Software: Python, High-Performance Computing (Expert); MATLAB, R, Java (Advanced)
Mathematics: Random Matrix Theory, Linear Algebra (Expert); Stochastic Calculus, Optimization (Advanced)
Languages: English (Fluent), Farsi (Native)

SOFTWARE DEVELOPMENT

Universal Portfolio Shrinkage Package: Python package for the Universal Portfolio Shrinkage Approximator (UPSA), a flexible spectral shrinkage method that optimizes out-of-sample portfolio performance.

REFERENCES

Prof. Bryan Kelly (Advisor)
Professor of Finance
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Prof. Semyon Malamud
Associate Professor of Finance
Swiss Finance Institute, EPFL, Switzerland
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Prof. Claudio Tebaldi
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