

MO POURMOHAMMADI

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

mo.pourmohammadi@yale.edu ◊ [Personal Website](#) ◊ [Google Scholar](#)

EDUCATION

Yale University <i>PhD in Finance</i>	2024–Present New Haven, USA
Bocconi University <i>MSc in Finance – Top of the Class 2021</i>	2019–2021 Milan, Italy
Sharif University of Technology (SUT) <i>BSc in Applied Mathematics – Top of the Class 2019</i>	2015–2019 Tehran, Iran

RESEARCH INTERESTS

Empirical and Theoretical Asset Pricing, Financial Econometrics and Machine Learning

PUBLICATIONS

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

WORKING PAPERS

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

Shrinkage Alignment in High-Dimensional Portfolios
with Barry (Shikun) Ke

A Financial Brain Scan of the LLM
with Hui Chen, Antoine Didisheim, Luciano Somoza, 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 — <i>Researcher</i> , Geneva, Switzerland	2021–2024
University of Geneva — <i>Brown Bag Organizer</i> , Geneva, Switzerland	2022–2023
Hercle Financial — <i>Academic Consultant (Market Making in Crypto Markets)</i> , Milan, Italy	2020–2022
Innocenzo Gasparini Institute for Economic Research (IGIER) — <i>Visiting Research Student (Frequency Risk in Financial Markets)</i> , Milan, Italy	2020–2021
RiskLab Middle East — <i>Research Assistant (Stochastic Portfolio Theory)</i> , Tehran, Iran	2018–2019

PRESENTATIONS

2026: NBER Summer Institute, EFA, Toronto Asset Pricing and Investments Workshop

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

Yale University, USA

bryan.kelly@yale.edu

Prof. Semyon Malamud

Associate Professor of Finance

Swiss Finance Institute, EPFL, Switzerland

semyon.malamud@epfl.ch

Prof. Claudio Tebaldi

Associate Professor of Finance

Bocconi University, Italy

claudio.tebaldi@unibocconi.it