Pouyan Mashayekh-Ahangarani

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FIELDS

Financial Economics, Applied Econometrics.

EDUCATION

Ph.D. Economics, USC (expected) January 2007
Advisor: Professor Geert Ridder
M.S. Mathematical Finance, USC, 2004
M.S. Industrial Engineering, IRPD, Iran, 1997
B.S. Electrical Engineering, Sharif University, Iran, 1994

EXPERIENCE

Intern as Econometric analyst and modeler at Countrywide mortgage bank, Calabasas, California. Summer2006. (Developed a multiple destination duration model for Fallout risk in Pipeline risk management. The model was estimated using the historical data available in the bank).

Intern as portfolio credit risk analyst at National City Bank, Cleveland, Ohio. Summer2005. (Developed a single factor model for Mortgage portfolio Risk in MATLAB)

Teaching assistant, USC, 2001-2005
1) "Economics of Financial Markets" in spring 2005, Prof. L.Goukosian.
2) "Economic and Financial Time Series" in Fall 2004 (got a TA award), Prof. H. Pesaran.
3) "Economic and Financial Time Series" in Fall 2003, Prof. R.Moon.
4)"Financial Markets" in spring 2005, Prof. Cvitanic.

Research Assistant, Professor Easterlin, Economics USC, May 2002-Jan.2005 (Data Analysis and Econometrics Modeling).

Economic Analyst & Fund Manager in Tehran Stock Market, 1999- August 2001 at Iran Foreign Investment Co.

Taking part in a training Course at Deutsche Bank Asset Management (DBAM) in Frankfurt,Germany, April 2001. Holding a lecture "Econometrics of Panel Data in Finance" at DBAM.

Lecturer, Institute for Research in Planning and Development (IRPD), February 1998-July Teaching Introductory Microeconomics and conducting various researches (Worked with large database of household surveys).

Teaching assistant, IRPD, 1995-1998: 1) Advanced econometrics, 2) Finance theory

Familiarity with the following Computer and Statistical programming packages: Pascal, Matlab, Stata, TSP, Eviews, Microfit, KMV portfolio manager, SAS, SQL, CRSP, Compustat.

PUBLICATIONS AND PAPERS

(Papers are available at http://www-scf.usc.edu/~mashayek/paper/lpaper.html)

"**Default Correlation with Considering Jumps** ,"

"**Modeling and Estimation of VaR using Extreme Value Theory**,"

"**A Locally Parametric Nonparametric Estimation of the Short Term Interest Rate Model**" ,*ICFAI Journal of Financial Risk Management, March 2006.*

"**An Empirical Estimation and Model Selection of the Short-Term Interest Rates**", (Accepted in 2005 Winter Simulation Conference (WSC '05) December 2005 in Orlando, Florida)

"**Demand system estimation with panel data**" ",*Iranian commerce journal*,1999,(Joint Paper with Davood Suri) in Persian & English. Accepted in ERF seminar in 1999 in Egypt.

HONORS AND AWARDS

Merit Fellowship, USC School of Letters, Arts, and Sciences, 2004-2005.
The Best TA Award of Economics Department of USC, Dec. 2004.

Merit Fellowship, USC School of Letters, Arts, and Sciences, 2001-2002.
A One-year Scholarship for best B.Sc. Thesis from Ibn-Sina Scientific Contest, 1994.
A One-year Scholarship for scientific achievement in the Nationwide University Entrance Examination, Iran, August 1990.