Ran Shi

Contact

995 Regent Dr, Boulder, CO 80309
email : ran.shi@colorado.edu
phone : +1(303)-492-4480
URL : ranshi.one

Appointments

University of Colorado Boulder
Assistant professor of finance — July 2022–

Education

London School of Economics
MRes. in finance (with distinction); Ph.D. in finance — 2022

Emory University
Ph.D. in biostatistics — 2016

Peking University
B.S. in biology and statistics (double major) — 2011

Research Fields

Asset Pricing, International Finance, Financial Economics

Publication

"The Spread of COVID-19 in London: Network Effects and Optimal Lockdowns," with *Christian Julliard* and *Kathy Yuan*, *Journal of Econometrics*

Working Papers

"Forecasting Crashes with a Smile," with *Ian Martin*

"Model Uncertainty in the Cross Section," with *Jiantao Huang*

"A Quantitative Model of Limited Arbitrage in Currency Markets: Theory and Estimation"

Presentations

conferences and seminars:

University of Hong Kong (brown bag), SoFiE 2023 Annual Conference — 2023
Asian Meeting of Econometric Society, SFS Cavalcade, University of Colorado Boulder, Southern Methodist University, Tilburg University, Peking University HSBC Business School — 2022

discussions:

MFA Annual Meeting — 2023
EFA Annual Meeting — 2021

Awards and Grants

General Research Fund (co-investigator), The RGC (Hong Kong) 2023

Distinguished student paper award, International Biometric Society 2016

Student paper competition award on Bayesian statistical science, American Statistical Association 2015

Student paper competition award on statistics in imaging (declined), American Statistical Association 2015

Oak Ridge Institute of Science and Education fellowship 2014

Referencing

Economica, Financial Management, Journal of Empirical Finance, Review of Finance Studies, Theoretical Economics

Teaching

FNCE3030 Investment and Portfolio Management (undergraduate)
Spring 2023, Fall 2023

Other Positions

US Centers for Disease Control and Prevention
ORISE fellow statistician 2014