Hassan Sabzevari

PhD Graduate in Finance · Risk Management and Quantitive Finance
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Nationality: *Iranian/Swedish Permanent Resident*
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Benjamin Franklin: ***"An investment in knowledge always pays the best interest."***

Education

Lund University *Lund, Sweden*
PhD in Economics/Finance *Sep. 2011 - Oct. 2016*
- Full Employment/Scholarship
- Thesis Title: Essays on Systemic Risk in European Banking
- Defence Date: 27 Jan. 2017

Torino University *Torino, Italy*
MSc in Quantitative Finance *Sep. 2008 - Jul. 2009*
- Full Scholarship
- Thesis on Measuring Market Risk of Portfolio

Sharif University of Technology *Tehran, Iran*
MSc in Economics/Finance *Sep. 2002 - Jul. 2005*
- Thesis on Credit Scoring of SMEs

Shahid Beheshti University *Tehran, Iran*
BSc in Business *Sep. 1998 - Jul. 2002*
- Thesis on Capital Adequacy of Banks

Interests

Banking; Risk Analysis (Credit, Liquidity & Market, Systemic), Regulations, Economics of Banking
Quant Analysis; Assets and Derivatives Pricing, Financial Econometrics, Research and Development

Experience

Lund University *Lund, Sweden*
Teaching Assistant & Researcher *Sep. 2012 - Apr. 2016*
- Empirical Finance; Course Content: OLS, MLE, Time Series, ARCH-GARCH, CAPM
- Advanced Econometrics
- Applied Micro-Econometrics

Karafarin Bank *Tehran, Iran*
Risk Analyst; Credit & Market *Jul. 2005 - Sep. 2011*
- Credit Scoring of Corporate Clients and SMEs
- Credit Portfolio Management
- Credit Rating of Large Corporates
- Loan Pricing
- Measuring VaR of Assets & Portfolios
- Revising Capital Accuracy Measures

Parsian Bank — *Tehran, Iran*

PROJECT ASSISTANT OF IMPLEMENTING ORGANIZATIONAL EXCELLENCE MODEL — *Jul. 2004 - Jul. 2005*

- Reviewing Processes, Products, and Services

Papers

KWC-CFF Joint Workshop — *Gotenburg, Sweden*

SOLE-AUTHOR — *May 2016*

- Determinants of Systemic Risk in European Banking

PhD Thesis Paper — *Lund, Sweden*

SOLE-AUTHOR — *Apr. 2015*

- Determinants of Banks' Exposure to the Eurozone Debt Crisis

IRM Conference — *Warsaw, Poland*

FIRST AUTHOR — *Jun. 2014*

- Measuring Exposure of European Banking to the GIIPS Banking Sector

Working Paper — *Torino, Italy*

FIRST AUTHOR — *Jun. 2011*

- Risk-based Loan Pricing

Credit Research Centre — *Tehran, Iran*

SOLE-AUTHOR — *Nov. 2010*

- Credit Scoring; Ordered-Probit & Logit

Working Paper — *Tehran, Iran*

FIRST AUTHOR — *Jun. 2010*

- Estimation of Credit Portfolio VaR

MSc Thesis — *Torino, Italy*

FIRST AUTHOR — *Jun. 2009*

- Market Risk Approach to Portfolio Management

QMF Conference — *Sydney, Austrailia*

FIRST AUTHOR — *Nov. 2007*

- Performance Measurement of VaR Model(s) in an Inefficient Market with Leverage Effects and Structural Changes

Credit Research Centre — *Edinburgh, Scotland*

FIRST AUTHOR — *Aug. 2007*

- A Comparison Between Statistical and Data Mining Methods for Credit Scoring in Case of Limited Available Data

Annual Conference of Banking — *Tehran, Iran*

FIRST AUTHOR — *Sep. 2006*

- The Application of Logit and Classification Trees in Credit Scoring

MSc Thesis — *Tehran, Iran*

SOLE-AUTHOR — *Jun. 2005*

- Estimation and Comparison Between Logit and AHP Credit Scoring Models

Workshops

Jun. 2015 **Student**, Incomplete Information and Coordination in Macroeconomics *Oslo, Norway*
Jun. 2014 **Trainship**, ISEO Summer School with Three Nobel Laureates *ISEO, Italy*
Aug. 2012 **Student**, Behavorial Finance at Aalto University *Helsinki, Finland*
Sep. 2006 **Trainee**, Basel II Master Class *Dubai, Emirate*

Main Passed Courses

Theoretical Finance *Lund, Torino, Tehran*

PhD or MSc Courses

- Investment, Corporate Finance, Empirical Finance, Portfolio Management
- Asset Pricing, Fixed Incomes, Derivatives
- Credit, Market, and Operational Risk

Quantitative Finance *Lund, Torino, Tehran*

PhD or MSc Courses

- Probability & Statistics, Static & Dynamic Optimization
- Advanced Econometrics, Time Series, Panel Data
- Numerical Methods, Financial Statistics

Skills

Softwares MS Office, LaTeX, Lyx, Eviews, STATA, R-Project, Matlab
Languages Persian (Mother Tongue), English (Fluent; TOEFL & GRE), Italian (Basics)

References

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Prof.Petter Ludborg Department of Economics, Lund University, Sweden, Petter.Lundborg@nek.lu.se
Prof.Pontus Hansson Department of Economics, Lund University, Sweden