Sina Ehsani

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AFFILIATIONS

Assistant Professor of Finance, Northern Illinois University — 2019 -
Assistant Professor of Finance, Saint Xavier University — 2015 - 2018

RESEARCH INTEREST

Empirical Asset Pricing, Investments

EDUCATION

Ph.D., Finance, University of Texas at San Antonio — 2015

PUBLICATIONS /UNDER REVIEW

"Factor Momentum and the Momentum Factor." (with Juhani Linnainmaa), *Forthcoming, Journal of Finance*

"The Cross-Section of Expected Returns in the Secondary Corporate Loan Market." (with Mehdi Beyhaghi), *The Review of Asset Pricing Studies*, 2017.

WORKING PAPERS

"Time Series Efficient Factors" (with Juhani Linnainmaa) (AFA 2021, WFA 2021, and SFS 2021)

"The Factor Risk in Low-Risk Anomalies"

"The Invisible Portfolio" (with Juhani Linnainmaa)

SEMINARS AND CONFERENCES

2021: Western Finance Association, SFS Cavalcade, American Finance Association, Itaú Asset Management, University of Massachusetts Dartmouth
2020: Wharton School Rodney L. White Center Conference on Financial Decisions and Asset Markets (postponed), Q-group Spring 2020 Seminar, American Finance Association
2019: Western Finance Association, Wolfe Research 3rd Annual Global Quantitative & Macro Investment Conference, Northern Trust Asset Management, DePaul University.
2018: Clemson University, University of Texas Rio Grande Valley, Northern Illinois University, Midwest Finance Association.
2016: Midwest Finance Association, Financial Management Association
2015: SFS Cavalcade, Midwest Finance Association.

REFEREE SERVICE

Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Management Science, Review of Asset Pricing Studies, Review of Finance, Journal of Banking and Finance, European Financial Management, Midwest Finance Association 2019

MEDIA COVERAGE

A New Way to Think About Momentum Investing, *Wall Street Journal*
3 Myths to Ditch About Momentum Investing, *InvestorPlace*

AWARDS

2019 Jack Treynor Prize for "Factor Momentum and the Momentum Factor."

2018 RAPS Rising Scholar Award, for "The Cross-Section of Expected Returns in the Secondary Corporate Loan Market."

2014 Presidential Dissertation Fellowship, University of Texas at San Antonio

OTHER PROFESSIONAL EXPERIENCE

Research Consultant, Research Affiliates — 2021 -
Research Consultant, Northern Trust Asset Management — 2019 - 2020

PRE-DOC PUBLICATIONS

"Effects of Passive Intensity on Aggregate Price Dynamics." (with Donald Lien), *The Financial Review*, 2015.

"A Note on Minimum Riskiness Hedge Ratio." (with Donald Lien), *Finance Research Letters*, 2015.

"Exchange-Traded Funds, Liquidity and Volatility." (with Timothy Krause, Donald Lien), *Applied Financial Economics*, 2014.

TEACHING EXPERIENCE

Northern Illinois University
Quantitative Finance (Graduate), Financial Risk Management (Graduate), Financial Modeling (Graduate and Undergraduate)

Saint Xavier University
Quantitative Methods in Finance (Graduate), Investments and Portfolio Analysis (Graduate and Undergraduate), Managerial Finance (Graduate), Principles of Finance, Foundations of Financial Economics, Foundations of Statistics