

Erfan Danesh

CONTACT INFORMATION	20th and C St NW Washington, DC, 20551	<i>Tel:</i> (202) 280-4197 <i>E-mail:</i> Erfan.Danesh@frb.gov
RESEARCH INTERESTS	Financial Institutions, Financial Disclosures, Corporate Finance	
EDUCATION	Rotman School of Management, University of Toronto, Toronto, Canada PhD in Finance, Jun 2016 <ul style="list-style-type: none">• Thesis topic: Three Essays on Information Disclosure• Advisors: Professor Susan Christoffersen, Redouane Elkamhi, Ling Cen University of Waterloo, Waterloo, Canada Master of Arts in Economics, Jun 2009 Master of Science in Electrical and Computer Engineering, Jun 2008 <ul style="list-style-type: none">• Thesis topic: Adaptive Lattice Reduction in MIMO Systems• Advisor: Professor M. O. Damen Sharif University of Technology, Tehran, Iran Bachelor of Science in Electrical and Computer Engineering, Sep 2005 <ul style="list-style-type: none">• Thesis topic: Voice Signal Noise Cancellation Using Kallman Filter• Advisor: Prof. M. Babaizadeh	
WORK EXPERIENCE	Federal Reserve Board of Governors <i>Senior Economist</i> Sep 2019 to present <i>Economist</i> Sep 2016 to Sep 2019 <ul style="list-style-type: none">• Conduct research on various economic and financial topics• Manage policy projects on monitoring financial markets• Part of the team for transitioning from LIBOR to an alternative reference rate University of Toronto <i>Research Assistant</i> Feb 2011 to Dec 2012 <ul style="list-style-type: none">• Editing the second edition of Elements of Financial Risk Management by Peter Christoffersen• Preparing the solutions to the exercises in Elements of Financial Risk Management Oxford Seminars <i>GMAT Instructor</i> Aug 2010 to Current <ul style="list-style-type: none">• Conducting intensive weekend GMAT seminars for classes of 30-40 students• Preparing teaching material to keep the seminars up to date	

PUBLICATIONS

Working Papers

“**Strategic Trading and Delayed Disclosure of Informed Traders**” (Job Market Paper)

“**The power of Economics Networks: Investor Recognition Through Supply-Chain Relationships**” with Ling Cen, Chayawat Ornthanalai, and Xiaofei Zhao presented at LBS Trans-Atlantic Doctoral Conference, EFA, NFA, HEC Montreal, and CFEA

“**Why Do Institutions Delay Reporting Their Shareholdings? Evidence from Form 13F**” with Susan Christoffersen and David Musto

Work in Progress

“**Supply Side Illiquidity and Choice of Debt Maturity**” with Redouane Elkamhi

Published Papers

“**On adaptive lattice reduction over correlated fading channels**” with H. Najafi and M. O. Damen, IEEE transactions on communications, 2011

“**Adaptive Lattice Reduction in MIMO Systems**” with H. Najafi and M. O. Damen, proceedings of International Symposium on Information Theory and its Applications, Dec 7-10, Auckland, New Zealand, 2008

“**Adaptive Soft-Output Detection in MIMO Systems**” H. Najafi and M. O. Damen, proceedings of Forty-Sixth Annual Allerton Conference on Communication, Control, and Computing, Sep 23-26, Monticello, Illinois, 2008

University of Waterloo

Research Assistant

May 2006 to Dec 2008

- Processing high frequency stock market data and extracting the required data for further research (Sep 2008 to Dec 2008)
- Developing a new algorithm to improve the computational complexity of sequential decoders (May 2006 to Aug 2008)

TEACHING
EXPERIENCE**University of Toronto, Toronto, Canada**

Course Instructor

May 2015 to Jun 2016

- RSM 332 Capital Markets Theory (Undergrad) Summer 2016
- RSM 332 Capital Markets Theory (Undergrad) Summer 2015

Teaching Assistant

Jan 2011 to Jun 2015

- RSM 1232 Finance II (MBA) Winter 2011
- RSM 435 Futures and Options Markets (Undergrad) Fall 2012
- RSM 2304 Financial Institutions and Capital Markets (MBA) Fall 2012
- RSM 1232 Finance II (MBA) Winter 2012
- RSM 2304 Financial Institutions and Capital Markets (MBA) Fall 2013
- RSM 1232 Finance II (MBA) Winter 2013
- RSM 1232 Finance II (MBA) Winter 2013
- RSM 332 Capital Market Theory (Undergrad) Fall 2014

- RSM 2304 Financial Institutions and Capital Markets (MBA) Fall 2014
- RSM 333 Introduction to Corporate Finance (Undergrad) Winter 2014
- RSM 433 Advanced Corporate Finance (Undergrad) Winter 2014
- RSM 1331 Capital Markets (MBA) Winter 2014
- RSM 1331 Capital Markets (MBA) Winter 2015

University of Waterloo, Waterloo, Canada

- Teaching Assistant* **Jan 2011 to Jun 2015**
- ECON 321 Introduction to Econometrics Winter 2009
 - ECON 301 Microeconomics Theory II Fall 2008
 - ECE 222 Digital Computers Fall 2007
 - ECE 318 Communication Systems Fall 2006

Sharif University of Technology, Tehran, Iran

- Teaching Assistant* **Jan 2011 to Jun 2015**
- Introduction to Computer Programming Fall 2002

HONORS

University of Toronto, Toronto, Canada

- Doctoral Completion Award recipient (Sep 2015 - Dec 2015)
- Social Sciences and Humanities Research Council (SSHRC) scholarship recipient (May 2012 - Apr 2014)
- Passed the Core Micro Exam with distinction (The only one among 15 finance and economics major students)
- University of Toronto Fellowship (Sep 2010-Current)
- University of Toronto Tuition Fellowship (Sep 2010-Current)

University of Waterloo, Waterloo, Canada

- UW/Faculty of Arts Graduate Scholarship (Sep 2008 to Apr 2009)
- Arts Graduate Experience Award (Sep 2008 to Apr 2009)
- International Master Student Award (May 2006 to Apr 2009)

Sharif University of Technology, Tehran, Iran

- Gifted student, exempted from graduate studies entrance exam (2005)

Pre-University, Tehran, Iran

- Ranked 44th among 400,000 participants in the national university entrance exam (2001)
- Silver medal of National Informatics Olympiad of Iran (2000)

Book Editorials

- Editor of the book "ABCs of Informatics and Mathematics Olympiad" written by Morteza Mohammadabadi which is the first and only reference book for National Informatics and Mathematics Olympiad Applicants published by Young Scholars Club

EXTRA
CURRICULAR
ACTIVITIES

- Rotman School of Management PhD Association President (Sep 2011 - Aug 2012)

TECHNICAL SKILLS **MATLAB** expertise

Statistical softwares: SAS, STATA, **MATLAB**

Programming languages: Python, R, C, C++, SQL

Applications: **L^AT_EX**, Microsoft Office, and other common productivity packages for Windows, Mac OS, and Linux platforms

LANGUAGES English (Fluent), Farsi (Mother tongue)