Maryam Ahmadi

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Education and Training

2011-2015 PhD, Economics
Universita degli Studi di Milano, Milan, Italy
Thesis title:
"Essays on the Effects of Oil Price Shocks on Financial Markets and Industries"

2006- 2009 MS, Applied Mathematics
Shahed University, Tehran, Iran
Thesis title:
"Detecting and adjusting inconsistencies in AHP models through a graphical and optimal approach"

2000- 2004 BS, Applied Mathematics
Khaje Nasir Toosi University of Technology (KNTU), Tehran, Iran

Work Experience

2021- Present Research Fellow
Fondazione Eni Enrico Mattei, Milan, Italy

2017- 2020 Postdoctoral Researcher
University of Milan-Bicocca, Milan, Italy
Scientific Subject Title: Applied research in financial markets using micro-econometrics models

2019-2021 Adjunct lecturer
Teaching course: Econometrics
University of Milan-Bicocca, Milan, Italy

2020-2021 Co-teaching
Teaching course: Time series Econometrics
University of Milan, Milan, Italy

2015-2016 Adjunct lecturer
Teaching course: Energy Economics
Institute of management and planning studies, Tehran, Iran

2008-2010 Teaching assistant
Teaching courses: Calculus I&II, Operational Programming Research I
Shahed University, Tehran, Iran

2009- 2010 Tutor
Courses: Programming with C and MATLAB
Shahed University, Tehran, Iran

Skills

Mother tongue Persian

Other languages Fluent in writing, reading and communicating in English.
Good knowledge in Italian.
Good knowledge in Turkish.

Software skills Matlab, Stata, Rats, R, Excel, Word, LaTeX

Publications

How is volatility in commodity markets linked to oil price shocks?
Maryam Ahmadi, Niaz Bashiri Behmiri and Matteo Manera
(*Energy Economics, volume 59, Pages 11-23, 2016)*

Global oil market and the U.S. stock returns.
Maryam Ahmadi, Matteo Manera and Mehdi Sadeghzadeh
(Energy, volume 114, pages 1277-1287, 2016)

Investment-Uncertainty relationship in oil and gas industry.
Maryam Ahmadi, Matteo Manera and Mehdi Sadeghzadeh
(Resources Policy 63, 101439, 2019)

The Theory of Storage in Crude Oil Futures Market, the Role of Financial Conditions.
Maryam Ahmadi, Niaz Bashiri Behmiri and Matteo Manera
(Journal of Futures Markets, 40(7), 1160-1175, 2020)

Financial Stress and the Basis in Energy Markets.
Maryam Ahmadi, Niaz Bashiri Behmiri, Juha Junttila and Matteo Manera
(The Energy Journal, 42(5), 67-88, 2021)

Attendance

49th Scientific meeting of the Italian Statistical Society (SIS), Palermo-Italy, 2018
Presented paper: Investment-Uncertainty Relationship in the Oil and Gas Industry

11th International Workshop on Empirical Methods in Energy Economics (EMEE), Milan, Italy, 2018
Presented paper: Investment-Uncertainty Relationship in the Oil and Gas Industry

Lecture Series: The Relationship between Oil Market and the Macroeconomy, DEMM, University of Milan, 2017
Presented paper: Investment-Uncertainty Relationship in the Oil and Gas Industry

Euro Working Group for Commodities and Financial Modeling. Milan-Italy, 2014
Presented paper: How is volatility in commodity markets linked to oil price shocks?

Lecture Series on Oil Markets and the Macro Economy, BI Norwegian Business School, 2013.

Theoretical and Empirical Advanced Macroeconomics, University of Pavia, Italy, 2012

Honours and Awards

Scientific research prize for the PhD category, DEMM 2016
December 2016
Department of Management, Economy and Quantitative Methods, University Degli Studi di Milano

Fund for the workshop "Oil and the Macroeconomy" held by Lutz Kilian
May 2013
From: BI Norwegian Business School

PhD Scholarship
2011-2014
University Degli Studi di Milano

References

Matteo Manera
Professor of Econometrics at DEMS - Department of Economics, Management and Statistics, University of Milano-Bicocca, Italy.
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Fabrizio Iacone
Assistant Professor of Econometrics, Department of Economics, Management and Quantitative Methods, University of Milan, Italy.
Email: fabrizio.iacone@unimi.it

Emanuele Bacchiocchi
Assistant Professor in Econometrics, Faculty of Political, Economic and Social Sciences, University of Milan, Italy.
Email: emanuele.bacchiocchi@unimi.it