ZIBA HABIBI LASHKARI

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CURRENT POSITION

Universidad Politécnica de Madrid, Spain **March 2019- Now**
Assistant Professor in Finance
Department of Organization Engineering, Business Administration and Statistics

VISITING POSITION

Neoma Business School, France **Aug2017- Nov2017**
Visiting Research Scholar

EDUCATION

Universidad de Valladolid (UVa), Spain **2014- 2018**
Ph.D. in Economics
(Cum Laude & Doctor International mention)

University of Technology Malaysia, Malaysia **2012- 2014**
M.B.A., General

Islamic Azad University, Iran **1999- 2004**
B.Sc. in Applied Mathematics

RESEARCH PAPERS

PUBLISHED PAPERS

Journal of Computational and Applied Mathematics **2018**

"A multiplicative seasonal component in commodity derivative pricing,"

(with L. Gómez-Valle, J. Martínez-Rodríguez)

Journal of Abstract and Applied Analysis **2017**

"The jump size distribution of the commodity spot price and its effect on futures and option prices"

(with L. Gómez-Valle, J. Martínez-Rodríguez)

Journal of Computational and Applied Mathematics **2017**

"A new technique to estimate the risk-neutral processes in jump-diffusion commodity futures models"

(with L. Gómez-Valle, J. Martínez-Rodríguez)

International Journal of Humanities and Management Sciences **2013**

"Technical analysis of Forex by MACD Indicator"

(with Seyed Hadi Mir Yazdi)

BOOK CHAPTERS

Modelling in Engineering and Human Behaviour **2016**

"Pricing commodity options in jump-diffusion models,"

(with L. Gómez-Valle, J. Martínez-Rodríguez)

Modelling in Engineering and Human Behaviour **2015**

"Valuation of commodity derivatives under jump-diffusion processes,"

(with L. Gómez-Valle, J. Martínez-Rodríguez)

CONFERENCE PRESENTATIONS AND DISCUSSIONS

34rd Simposio de la Asociación Española de Economía **2018**

"A Multiplicative seasonal component in commodity derivative pricing"

Universidad Carlos III de Madrid, Madrid, Spain

(with L. Gómez-Valle, J. Martínez-Rodríguez)

9th Research Workshop on Energy Markets **2018**

"An alternative approach to estimate the risk-neutral jump-diffusion processes in a commodity derivative pricing model with seasonality"

Universitat de Valencia, Valencia, Spain

(with L. Gómez-Valle, J. Martínez-Rodríguez)

XXV Congreso De Educaciones Diferenciales Y Aplicaciones **2017**

"The role of the seasonality in the commodity derivative markets"

Universidad politécnica de Cartagena, Cartagena, Spain

(with L. Gómez-Valle, J. Martínez-Rodríguez)

Energy and Commodity Finance Conference **2016**

"Pricing commodity futures and options by means of jump-diffusion risk-neutral processes estimation"

Essec Business School, Cergy, Paris

(with L. Gómez-Valle, J. Martínez-Rodríguez)

XXIV finance Forum Conference **2016**

"Estimation of jump-diffusion processes for pricing commodity futures options"

CUNEF Colegio Universitario de Estudios Financieros, Madrid, Spain

(with L. Gómez-Valle, J. Martínez-Rodríguez)

Mathematical Modelling in Engineering & Human Behaviour **2016**

"Pricing commodity options in jump-diffusion models"

Universidad Politécnica de Valencia, Valencia, Spain

(with L. Gómez-Valle, J. Martínez-Rodríguez)

Mathematical Modelling in Engineering & Human Behaviour **2015**

"Valuation of commodity derivatives under jump-diffusion processes"

Universidad Politécnica de Valencia, Valencia, Spain

(with L. Gómez-Valle, J. Martínez-Rodríguez)

International Islamic and Finance Conference **2012**

"Technical analysis of Forex by MACD Indicator"

Universiti Tecnologi Mara, Kuala Lumpur, Malaysia

(with Seyed Hadi Mir Yazdi)

HONORS AND AWARDS

Valladolid University **2018**
Ph.D. Extraordinary Award in Economics for the best doctoral dissertation
Valladolid University **2017**
Grant for research stay to obtain the International Mention
Valladolid University (International Relation Services) **2017**
Grant for research stay to obtain the International Mention
Valladolid University **2017**
Grant for Courses, Conferences for the Development of Doctoral Theses

PROJECTS AND MEMBERSHIP

PROJECTS

Ministry of Economy, Industry and Competitiveness, Spain **2018 – 2020**
Analisis de Modelos en Dinámica de Poblaciones Estructuradas y en Valoración de Derivados Financieros

MEMBERSHIP

Institute of Investigation in Mathematics of the University of Valladolid (IMUVa)

TEACHING EXPERIENCE

Lecturer, Part time, Spain **Jan 2018- Mar2018**
ESERP Business School
Teaching: financial Management

NON-ACADEMIC POSITIONS

FULL TIME

Kish Aqua Dream (Water Park) **Oct 2010 – Mar 2011**
Head of Financial Department & Financial Manager

Ati-Samar Investment & Financial Service Company **Jan 2010 – Mar 2011**
Head of Financial Department & Financial Manager

Armeh Bonyan Pars **Mar 2009 – Jan 2010**
Financial Manager

Dara Plast Asia **May 2007 – Mar 2009**
Accountant and Office Administrator

Kherad- Payeh Investment & Financial Services Company **Sep 2005 – May 2007**
Accountant and Office Administrator

PART TIME

Mihan Gostar E.P.C. CO. **Jun 2010- Mar 2011**
Financial Advisor

Saran Gostar Erfan Co. (Investment Company) **Jun 2010- Mar 2011**
Financial Advisor

ADDITIONAL INFORMATION

COMPUTER SKILLS

Matlab, Eviews, R, Stata, Microsoft Project, Microsoft Office, Latex

CITIZENSHIP

Iranian, European Resident Permit (ERP) Holder from Spain

LANGUAGES

Persian (Farsi): *Native*
English: *Fluent*
Spanish: *Proficient*
French & Arabic: *Basic*