Hooman Abdollahi

✉ hooman.abdollahi@uit.no
hoomanab.com ResearchGate Profile Google Scholar Profile

Degrees

Nov. 2020 – Present
Ph.D. Student in Finance
UiT-The Arctic University of Norway, Tromsø (Link to the UiT page)
- Thesis: Market volatility and new evidence from media sentiment: An AI-driven approach

2017
M.Sc. in Industrial Engineering – System and Productivity Management
Karaj Azad University, Iran
- Thesis: The impact of investor sentiment on the robustness of betting against beta

Employment

Nov. 2020 – Present
PhD Student in Finance
UiT-The Arctic University of Norway, Tromsø
The employment consists of 75% research and 25% teaching as well as administrative tasks

Dec. 2022 – June 2023
Lecturer for a Course on Corporate Finance (BSc level)
UiT-The Arctic University of Norway, Tromsø

Mar. 2021– Jan. 2023
Spokesperson for Ph.D. Students at the School of Business and Economics
UiT-The Arctic University of Norway, Tromsø

Research Output

Publications
[Peer-reviewed scientific articles]

- Abdollahi, H., 2023. Oil price volatility and new evidence from news and Twitter. *Energy Economics*, *122*, p.106711.[link to article]
- Abdollahi, H., 2020. A novel hybrid model for forecasting crude oil price based on time series decomposition. *Applied energy*, *267*, p.115035.[link to article]
- Abdollahi, H. and Ebrahimi, S.B., 2020. A new hybrid model for forecasting Brent crude oil price. *Energy*, *200*, p.117520. [link to article]
- Abdollahi, H., 2020. An Adaptive Neuro-Based Fuzzy Inference System (ANFIS) for the prediction of option price: The case of the Australian option

market. *International Journal of Applied Metaheuristic Computing*, *11*(2), pp.99-117. [link to article]

- Abdollahi, H., 2020. Multi-objective programming for asset-liability management: The case of Iranian banking industry. *International Journal of Industrial Engineering & Production Research*, *31*(1), pp.75-85. [link to article]
- Abdollahi, H., 2020. Investigating energy use, environment pollution, and economic growth in developing countries. *Environmental and Climate Technologies*, *24*(1), pp.275-293. [link to article]
- Abdollahi, H. and Ebrahimi, S.B., 2019. Modeling and investigating the economy and production structure of Iran public theater: A system dynamics approach. *International Journal of System Dynamics Applications*, *8*(1), pp.60-78. [link to article]
- Abdollahi, H., Ebrahimi, S.B. and Tayebi, H., 2017. The Effect of Investor Sentiment on Betting Against Beta: A SEM Approach Towards Beta Anomaly. *International Journal of Economics and Financial Issues*, *7*(1), pp.201-206. [link to article]
- Abdollahi, H., Ebrahimi, S.B. and Farmani, A., 2016. The inter-relationship between profitability and growth in the emerging Iranian market. *International Journal of Industrial Engineering & Production Research*, *27*(3), pp.209-217. [link to article]

Working papers

- Measuring market volatility connectedness to media sentiment (with Sturla L. Fjesme and Espen Sirnes)
- Market volatility connectedness to fake and real news (with Sturla L. Fjesme and Espen Sirnes)
- Clustering financial markets based on volatility connectedness to political news (With Juha-Pekka Juntilla and Heikki Lehkonen)

Research Funding and Grant

Jan. 2021 – Nov. 2024 UiT Ph.D. Grant, No: 380864 128,000 NOK

UiT-The Arctic University of Norway, Tromsø

Language Skills

Mother tongue Persian (Mother tongue), English (C1- proficient user), Finnish (A1- basic user), Norwegian (A1- basic user)

Teaching Merits

Pedagogical training

Apr. 2021 University Teaching 17 hours

The University of Hong Kong (Coursera)

Mar. 2021 — **Foundations of Teaching for Learning: Being a Teacher** — 11 hours
Commonwealth Education Trust (Coursera)

Teaching experience

Dec. 2022 – June 2023 — Lecturer on BED-2032 Corporate Finance (BSc level, 10 ECTS)
UiT-The Arctic University of Norway, Tromsø

- Delivering lectures, tutorials, and seminars (on campus)
- Extending curricula and course materials to cover 'Sustainable Finance'
- Setting and grading assignments, exams, and term papers

Other Academic Merits

Referee for scientific journals — Energy Economics, Research in International Business and Finance, Applied Economics Letters, Applied Soft Computing, Artificial Intelligence Review, Machine Learning with Applications, Soft Computing, Energy and AI

Memberships — Financial Management Association International
Since 2021

Additional Information

Honours and awards — Top Student Award – Karaj Azad University
Iran, 2016

References
- Associate Professor Espen Sirnes from UiT-The Arctic University of Norway
- Professor Sturla Lyngnes Fjesme from Oslo Metropolitan University, Norway

Other Education and Expertise

Finance Courses [online courses through Coursera] — Meeting investors' goals, Securing investment returns in the long run, Principles of sustainable finance, Advanced portfolio construction and analysis with python, Portfolio and risk management, Python and statistics for financial analysis, Time value of money, Guided tour of machine learning in finance, Investment management in an evolving and volatile world by HEC Paris and AXA Investment managers

AI Specialization — Natural language processing, Applied data science with Python, Deep learning

System Thinking and Dynamics Courses (University of Bergen, Norway) — System dynamics modelling process, Model-based analysis and policy design, Fundamentals of dynamic social systems, Policy design and implementation