

September, 2019

# Saad Ali KHAN

---

<b>PERSONAL</b>	Smith School of Business, Queen's University, 143 Union Street, Goodes Hall, Room 454 Kingston ON, K7L 3NG	Email: <a href="mailto:saad.khan@queensu.ca">saad.khan@queensu.ca</a> Website: <a href="http://www.saadalikhan.com">http://www.saadalikhan.com</a>
<b>EDUCATION</b>	Ph.D in <i>Economics</i> , QUEEN'S UNIVERSITY, Kingston, Canada	EXPECTED Jan, 2020
	M.Math in <i>Statistics</i> , UNIVERSITY OF WATERLOO, Waterloo, Canada	2013
	M.A. in <i>Economics</i> , UNIVERSITY OF BRITISH COLUMBIA, Vancouver, Canada	2010
	B.A. (Hons) in <i>Economics</i> , UNIVERSITY OF WATERLOO, Waterloo, Canada	2009
<b>RESEARCH INTERESTS</b>	Primary Fields: Capital Markets, Financial Econometrics  Secondary Fields: Empirical Asset Pricing	
<b>WORKING PAPERS</b>	Intraday Jump Dynamics: What Predicts Price Jumps? ( <i>with R.Riordan</i> ) <i>Job Market Paper</i>  A Tale of Two Jumps  Discovering Fundamental Value ( <i>with E.Dudley, L.Phelps and R.Riordan</i> )	
<b>WORKS IN PROGRESS</b>	A Tale of Two Rough Betas  Trading, Quoting and Long-Term Price Discovery ( <i>with R.Riordan</i> )	
<b>REPORTS</b>	Kroon, M., Khan, S., Nanowski, J., & Kashi, B. (2016). Plastic Recycling Environmental and Social (PRES) - Haiti.	

<b>RESEARCH EXPERIENCE</b>	<i>Post-doctoral Research Fellow:</i> SMITH SCHOOL OF BUSINESS, Queen's University, Kingston	2019-present
	<i>Research Assistant:</i> SMITH SCHOOL OF BUSINESS, Queen's University, Kingston	2017-2018
<b>TEACHING EXPERIENCE</b>	<i>Instructor - Queen's University</i> ECON 250: Introductory Statistics for Economist, QUEEN'S UNIVERSITY, Kingston	2016
	<i>Teaching Assistant - Smith School of Business, Queen's University</i> MGMT 921: Capital Markets (MSc Finance)	2016
	<i>Teaching Assistant - Department of Economics, Queen's University</i> ECON 851: Econometrics II (PhD Econometrics), ECON 852: Quantitative Methods (MA Econometrics), ECON 853: Applied Econometrics (MA Time Series), ECON 250: Introductory Statistics for Economist	2013-2017
	<i>Teaching Assistant - Department of Statistics, University of Waterloo</i> STAT 443: Time Series Forecasting, STAT 330: Mathematical Statistics, STAT 331: Applied Linear Models Awarded Outstanding Teaching Assistant for Fall 2012	2012-2013
<b>ACTIVITIES</b>	Market Microstructure Summer School SWISS FINANCE INSTITUTE, Lugano	2017
	High Performance Computing Summer School SCIENTIFIC AND HIGH PERFORMANCE COMPUTING, QUEEN'S UNIVERSITY	2017
<b>REFEREEING</b>	Journal of Empirical Finance	
<b>COMPUTER SKILLS</b>	Python, SAS, R, MATLAB	

**AWARDS**

Graduate Studies Fellowship, Queen's University, 2013- 2017

Earle McLaughlin Fellowship , Queen's University, 2016

David C. Smith Memorial Scholarship, Queen's University, 2015

Special Assistantship, Queen's University, 2013

Outstanding Teaching Assistant Award, University of Waterloo, 2012

Graduate Studies Scholarship, University of Waterloo, 2012

Mathematics Experience Award, University of Waterloo, 2012

**LANGUAGES**

English (Fluent), Urdu (Native)

**REFERENCES****Ryan Riordan**

Associate Professor  
Smith School of Business  
Queen's University  
Phone: +1-613-533-2352  
Email: [ryan.riordan@queensu.ca](mailto:ryan.riordan@queensu.ca)

**Morten Ø. Nielsen**

Professor  
Department of Economics  
Queen's University  
Phone: +1-613-533-2262  
Email: [mon@econ.queensu.ca](mailto:mon@econ.queensu.ca)

**Evan Dudley**

Associate Professor  
Smith School of Business  
Queen's University  
Phone: +1-613-533-6259  
Email: [evan.dudley@queensu.ca](mailto:evan.dudley@queensu.ca)