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**EDUCATION**

**Ph.D In Financial Management**University of Tehran 1993-1999  
**M.A In Management**University of Tehran 1988-1991  
**B.A In Management**University of Esfahan 1984-1988

**PUBLICATIONS**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **270** | **8** | **96** | **4** | **5** |
| Citations | h-Index | Article | Conference | Book |

***Articles***

**1.** Bank Competition and Systemic Risk of Banking System in Iran. Namaki Ali, Raei Reza, Pourtalebi Jaghargh Mohammad (2023)., Tahghighat-E-Eghtesadi, 58(3), 459-485.  
  
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**3.** Evaluating the Effect of Bank Characteristics on Bank Lending Channel: A Factor-augmented Vector Autoregressive (FAVAR) Approach. Serkanian Javad, Raei Reza, Shirkound Saeid, Abbasian Ezatollah (2023)., Financial Research Journal, 25(1).  
  
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**5.** Presenting a market direction prediction model for gold coin trades in Iran’s Commodity Exchange market using Long Short-Term Memory (LSTM) algorithm. Zoghi Soheil, Raei Reza, Fallahpour Saeid (2023)., Journal of Financial and Management Engineering Exchange, 13(53).  
  
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**7.** Comparing the collective behavior of banking industry in emerging markets versus mature ones by random matrix approach. Vahabi Haniyeh, Namaki Ali, Raei Reza (2022)., Frontiers in physics, 10(1).  
  
**8.** Applying the Relative Robust Approach for Selection of Optimal Portfolio in the Tehran Stock Exchange by Second-order Conic Programming. Raei Reza, Namaki Ali, Ahmadi Moemen (2022)., Financial Research Journal, 24(2).  
  
**9.** Investigating the Impact of Liquidity Creation on Profitability and Financial Stability of Banks. Izadkhah Marjan, Izadkhah Masoud, Raei Reza (2022)., Journal of Financial Management Perspectives, 12(38), 78 . 51.  
  
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**11.** The Time-Scale Effect of Assets Market Fluctuations on the Efficiency of the Country's Banking Network with Emphasis on Regime Change. Raei Reza, Bajalan Saeed, Saedi Zahra (2022)., Journal of Decisions and Operational Research, 7(1).  
  
**12.** MODELING STOCK PRICE MOVEMENTS PREDICTION BASED ON NEWS SENTIMENT ANALYSIS AND DEEP LEARNING. TAJMAZINANI MAEDEH, HASSANI HOSSEIN, Raei Reza, Rouhani Saeed (2022)., Annals of Financial Economics, 17(1).  
  
**13.** Evaluation of Residential Project With Option to Delay. Fenda Hazanle, Mohammadi Shapour, فروش باستانی علی, Raei Reza (2022)., Journal of Financial and Management Engineering Exchange, 12(49).  
  
**14.** Investigation of the Financial Factors Affecting the Growth of Listed Companies on the Tehran Stock Exchange. Hosseini S. Fatemeh, Raei Reza, Mohammadi Shapour (2022)., Financial Management Strategy, 9(35), 1-20.  
  
**15.** Application of Copula Based Correlations and Mutual Information in Time Series Clustering and Enhanced Indexing by Adopting the Robust Optimization Approach. Mohammadi Shapour, Raei Reza, Tondnevis Farid (2022)., Financial Research Journal, 23(4).  
  
**16.** Analysis of Stock Market Manipulation using Generative Adversarial Nets and Denoising Auto-Encode Models. Hamedinia Hamed, Raei Reza, Bajalan Saeed, Rouhani Saeed (2022)., Advances in Mathematical Finance & Applications, 7(1).  
  
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**19.** Analysis of the Global Banking Network by Random Matrix Theory. Namaki Ali, Raei Reza, Ardalankia Jamshid, Hedayati Far Leila, Hoossaini Ali, Haven Emmanuel, Jafari Reza (2021)., Frontiers in physics, 8(1).  
  
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**21.** Equity Portfolio Optimization Using Mean-CVaR Method Considering Symmetric and Asymmetric Autoregressive Conditional Heteroscedasticity. Raei Reza, Hamed Basakha, Mahdikhah Hossein (2020)., Financial Research Journal, 22(2), 149-159.  
  
**22.** Analysis of Collective Behavior of Iran Banking Sector by Random Matrix Theory. Raei Reza, Namaki Ali, Vahabi Haniyeh (2020)., Iranian Journal of Finance, 3(4).  
  
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**29.** Examining the Efficiency of Portfolio Optimization using Model of Minimum-Variance and N/1 in Portfolio Selection. Raei Reza, Bajalan Saeed, Ajam Alireza (2019)., Journal of Asset Management and Financing, ششم(چهارم), 155-166.  
  
**30.** Applying Combined Approach of Sequential Floating Forward Selection and Support Vector Machine to Predict Financial Distress of Listed Companies in Tehran Stock Exchange Market. Fallahpour Saeid, Raei Reza, Norouzian Lakvan Eisa (2018)., Financial Research Journal, 20(3), 289-304.  
  
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**38.** Investigation on relation between information asymmetry and liquidity via market micristructure model in tehran Stock Exchange. Raei Reza, Eyvazloo Reza, Aliabbaszade Amir (2017)., mali, 10(34), 1-10.  
  
**39.** Modeling Insurance Claim Distribution via Mixture Distribution and Copula. Bajalan Saeed, Raei Reza, Mohammadi Shapour (2017)., Financial Research Journal, 19(1), 23-40.  
  
**40.** Presentation of a conceptual model for explaining the readiness of Iranian commercial banks to implement Islamic banking, using the data strategy of the Foundation. Seyed Javadin Seyed Reza, SAFARI MOHAMAD, Raei Reza, ایروانی محمد جواد (2017)., Journal Of Business Management, 9(1), 129.  
  
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**43.** The Index Prediction of Tehran Stock Exchange by Combining the Principal Components Analysis, Support Vector Regression and Particle Swarm Optimization. Raei Reza, Nikahd Ali, Habibi Mostafa (2017)., Financial Management Strategy, 4(15), 1-23.  
  
**44.** Robust Asset Allocation Based on Forecasts of Econometric Methods (ARMA & GARCH) and Uncertainty for Return & Covariance. Raei Reza, Hashemi Seyyed Amir (2016)., Financial Research Journal, 8(3), 415-436.  
  
**45.** Evaluate the Ability of Social Networks to Predict the Direction and Stock Prices in Tehran Stock Exchange. Raei Reza, Hosseini Seyyed Farhang, Kiani Harchegani Maede (2016)., Investment Knowledge, 5(19), 107-114.  
  
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**48.** Conceptualizing and examining the critical success factors for implementing Islamic banking system towards banking sector of Iran: A mixed method approach. Seyed Javadin Seyed Reza, Raei Reza, ایروانی محمد جواد, Safari Mohammad (2015)., Iranian Journal of Management Studies, 8(3), 421-452.  
  
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**62.** Risk Assessment Using a market microstructure models. Raei Reza, Eyvazlu Reza, Mohammadi Shapour (2013)., management resarch in iran, 17(3), 71-85.  
  
**63.** Estimating Probability of Private Information Based Trade Using Microstructure Model. Raei Reza, Mohammadi Shapour, Eyvazlu Reza (2013)., Financial Research Journal, 15(1), 17-28.  
  
**64.** The influencing factors on capital budgeting techniques selection in Tehran Stock Exchange. Raei Reza, Askari Gholamreza, Noorbakhsh Asgar (2013)., Journal of Asset Management and Financing, 1(1).  
  
**65.** Testing Stock Return Distribution in the Tehran Stock Exchange. Raei Reza, Nabizadeh Ahmad (2013)., Financial Management Strategy, 1(1), 1-15.  
  
**66.** A quantile-based Time at Risk:Anew approach for assessing risk in financial markets. Raei Reza, Bolgorian Meysam (2013)., PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS, 8(392), 5673-5677.  
  
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**71.** FDI. Raei Reza, Fazelian Seyed Mohsen (2013)., Strategic Management Thought, 2(12), 63-97.  
  
**72.** Do Dividend Policies Signal Corporate Operating Charachteristics?. Raei Reza, Moradi Mohammad, Eskandar Hoda (2012)., Journal of Applied Finance & Banking, 2(4), 13-24.  
  
**73.** Development of an index for measuring transparency of central banks. Bajalan Saeed, Raei Reza, Tehrani Reza (2012)., Argumenta Oeconomica, 1(28), 13-40.  
  
**74.** Portfolio Optimization Using a Hybrid of Fuzzy ANP,KIVOR and TOPSIS. Raei Reza, Bahrani Jahromi Mohammad (2012)., management Science Letters, 7(10), 2473-2484.  
  
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**82.** A model of active portfolio management using VaR and Genetic Algorithm. Raei Reza, Fallahpour Saeid (2011)., Journal of Accounting and Auditing Review,, 18(64), 19-34.  
  
**83.** Valuation. Raei Reza, Eslami Bidgoli Gholamreza, Mirzabaiati Mehdi (2011)., Accounting knowledge, 2(5), 103-126.  
  
**84.** Risk Cal. Tarjoman Vina, Raei Reza (2011)., JOURNAL OF DANESHVAR BEHAVIOUR, 18(47-2), 355-370.  
  
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**92.** Convergence of fundamentalists and chartists’ expectations: An alarm for stock market crash. Bolgorian Meysam, Raei Reza (2010)., PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS, 389(18), 3822-3827.  
  
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***Books***

**1.** Risk Management in Banking. Raei Reza, Fallahpour Saeid, Panahi Tahereh (2017).  
  
**2.** Principles of Actuary. Bajalan Saeed, Raei Reza (2017).  
  
**3.** شبکه های عصبی در امور مالی. Raei Reza, محمد علیدوست اقدم, اصغر فیضی (2011).  
  
**4.** مبانی مهندسی مالی و مدیریت ریسک. Raei Reza, Saeidi Ali Asghar (2010).  
  
**5.** مدیریت سرمایه گذاری پیشرفته. Raei Reza, احمد تلنگی (2004).

***Conferences***

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**HONORS and AWARDS**

**ACADEMIC POSITIONS**

**COURSES OFFERED**

**Advanced Credit Risk Management  
  
Financial Engineering and Risk Management  
  
Risk Management in Banks  
  
Risk Management in Oil and Gas Markets  
  
Advanced Finacial Risk Management  
  
Asset and Labihity Management in Banking  
  
Markets and Financial Institutions  
  
Financial Engineering and Risk Management  
  
Specialized Seminar  
  
Advanced Finacial Risk Management  
  
Markets and Financial Institutions  
  
Financial Engineering and Risk Management  
  
Specialized Seminar  
  
Advanced Finacial Risk Management  
  
Markets and Financial Institutions  
  
Risk Management in Oil and Gas Markets  
  
Specialized Seminar  
  
Advanced Finacial Risk Management  
  
Law and Regulations of Islamic Capital Markets and International  
  
Markets and Financial Institutions  
  
Specialized Seminar  
  
Advanced Finacial Risk Management  
  
Financial Engineering and Risk Management  
  
Financial Engineering and Risk Management  
  
Financial Engineering and Risk Management  
  
Asset and Labihity Management in Banking  
  
Methods and Modals of Investmant Valuation  
  
Financial Modeling  
  
Financial Modeling  
  
Specialized Seminar  
  
Advanced Finacial Risk Management  
  
Financial Engineering and Risk Management  
  
Specialized Seminar**

**LABORATORIES**