

Sayyed Mojtaba Mirlohi, Ph.D.

Faculty of Industrial Engineering and Management Shahrood University of Technology

Tel: +98 (23)32392205

Email: mirlohism@shahroodut.ac.ir

EDUCATION

Ph.D. in Financial Management
University of Tehran 2007-2014
M.Sc. In Financial Management
Shahid Beheshti University 2004-2007
Bachelor of Science in Commercial Management
Allameh Tabatabaei University 2001-2004

ARTICLES

- Seyedeh Asra Ahmadi, Sayyed Mojtaba Mirlohi, Mohammad Hossein Ahmadi, Majid Ameri, "Portfolio Optimization of Power Plants by Using Renewable Energy in Iran" International Journal of Low-Carbon Technologies, 13(1), 2020.
- Ardavan Khajavi, Reza Tehrani, Sayyed Mojtaba Mirlohi, Ali Moghadamzadeh "Assessing Risk Factors Affecting Banking System Credit Portfolio Returns in Iran Using Agent-Based Models Approach" Journal of Critical Reviews, 17(2), 2020.
- Bahman Esmaeili, Ali Souri, Sayyed Mojtaba Mirlohi, "Higher Moments Portfolio
 Optimization with Unequal Weights Based on Generalized Capital Asset Pricing Model with
 Independent and Identically Asymmetric Power Distribution" forthcoming in Advances in
 Mathematical Finance and Applications, DOI: 10.22034/amfa.2020.1909590.1484.
- 4. Vahid Mahmoudi, Ezatollah Abbasian, Sayyed Mojtaba Mirlohi, Omid Tavakoli, "Study on Iran's Financial Market Resilience Against Global Financial Crises" Journal of Critical Reviews, 7(17), 2020.
- Kimia Etemadi, Reza Eyvazloo, Sayyed Mojtaba Mirlohi, "The effect of Macroeconomic and Specific Banking Variables on Systemic Risk Cupola Covar Approach" forthcoming in Journal of Econometric Modeling, DOI: 10.22075/JEM.2020.20121.1452. (In Farsi).
- 6. Abdolmajid Abdolbaghi Ataabadi, Sayyed Mojtaba Mirlohi, Maryam Abdollahi, "Effectiveness of Momentum based on Industry Herding: Evidence from Tehran Stock Exchange" Journal of Financial Management Strategy, 8(2), 2020. (In Farsi).
- 7. Reza Tehrani, Sayyed Mojtaba Mirlohi, Majid Sabzeh, Yaser Kargari, "Designing a Model for Measurement; Comparison and Evaluation of Insurance Companies' ROA Based on Homographic Function" Quarterly Applied Research in Management And Accounting, 5(17), 2020, (in Farsi).
- 8. Mohamad Mehdi, Zahra Vazife, Reza Tehrani, Sayyed Mojtaba Mirlohi, "Presenting a Model for Explaining the Stock Price Crash Risk with Mediating Role of Agency Cost" forthcoming in Journal of Accounting Advances,

DOI: 10.22099/JAA.2021.35506.1949. (In Farsi).

- 9. Moslem Sedaghati, Mohsen Mehrara, Reza Tehrani, Mojtaba Mirlohi, "Comparison of Optimal Portfolio Performance Based on Value at Risk and Upside Risk with Conventional Models" forthcoming in Journal of Financial Management Strategy, DOI: 10.22051/JFM.2020.29383.2275. (In Farsi).
- 10. Afsaneh Delshad, Reza Tehrani, Sayyed Mojtaba Mirlohi, "Investigating the Effect of Capital Markets on Management Characteristics; with an Emphasis on Role of Stock Returns" Financial Research Journal, 21(3), 2019. (In Farsi).
- 11. Mohammad Bagher Karimi, Reza Tehrani, Mohammad Hossein Ghaemi, Sayyed Mojtaba Mirlohi,"Technical analysis and the strategy-based portfolio versus random one" Iranian

- Journal of Finance, 3(2), 2019.
- 12. Mohamad Ali Kamali, Ezatollah Abbasian, Reza Tehrani,Sayyed Mojtaba Mirlohi, "Investigating investment policy effect on objective achievement in personal account plan" Journal of Investment Knowledge, 9(35), 2019, (in Farsi).
- 13. Sayyed Mojtaba Mirlohi, Nima Mohammadi Todeshki, "Portfolio Optimization Using Hierarchical and Denotation Clustering in Tehran Stock Exchange" Journal of Investment Knowledge, 9(34), 2019, (in Farsi).
- 14. Sayyed Mojtaba Mirlohi, Medi Hedayat, Pejman Shabanpourfard, "Investigating Factors Affecting Demand in Mutual Funds, Focusing on Cash Flows" Journal of Investment Knowledge, 9(33), 2019, (in Farsi).
- Ezatollah Abbasian, Mohammad Ali Kamali, Reza Tehrani, Sayyed Mojtaba Mirlohi, "The Effect of Selecting the Type of Objective Function on Individual Default in Individual Retirement Account (Case study: Iran)" Financial Knowledge of Securities Analysis, 13(45), 2019, (in Farsi).
- 16. Sayyed Mojtaba Mirlohi, Seyed Mohammad Hosseini Beheshtian, Reza Tehran," Investigating Time Varying Herd Behavior: A Markov Switching Approach" Journal of Accounting and Auditing Researches, 11(42), 2019, (in Farsi).
- 17. Morvarid Khajeh, Sayyed Mojtaba Mirlohi, Mostafa Tehrani, "The Role of Financial Development in Attracting Foreign Direct Investment and its implications on Economic Growth" International Journal of Business Management, 4(1), 2019.
- 18. Reza Tehrani, Sayyed Mojtaba Mirlohi, Mohsen Mehrara, Majid Lotfi Ghahrood, "The effect of Contractual Rewards on Non-Maturing Deposits and Bank Funding Stability" Asset Management and Financing, 7(1), 2019, (in Farsi).
- 19. Saeid Moradpoor, Reza Tehrani, Sayyed Mojtaba Mirlohi, Ezatolah Abasian," Economic Cycle and Symmetric Volatility of Financial Market Returns: Study of Emerging Economies" Journal of Investment Knowledge, 8(25), 2019, (in Farsi).
- Mohamad Reza Parsafard, Saed Shirkavand, Reza Tehrani, Sayyed Mojtaba Mirlohi," Standalone Credit Rating of the Country's Banks" Industrial Management Journal, 10(4), 2019, (in Farsi).
- 21. Sayyed Mojtaba Mirlohi, Ali Ebrahimnejad, Mehrdad Farahabadi," Cash Flows and Returns of Mutual Funds Investors: Empirical Evidence of the Marketplaces of Investors", Journal of Securities Exchange, 11(42), 2018, (in Farsi).
- 22. Abdolmajid Abdolbaghi, Sayyed Mojtaba Mirlohi, "Life cycle, Corporate Failure and Restructuring Strategies: Evidences of Tehran Security Exchange", Journal of Accounting Advances, 11(1), 2019, (in Farsi).
- 23. Reza Tehrani, Sayyed Mojtaba Mirlohi, Mohammad Rez Golkani," Calculating real option value under different approaches in the Tehran Stock Exchange", 8(29), (2019), (in Farsi).
- 24. Reza Tehrani, Sayyed Mojtaba Mirlohi, Mohammad Ali YousefiGhal'e Roudkhani, "Investigating the Relationship between Performance and Financial Strength in the Banks Accepted in Tehran's Securities Exchange Market and Iran's Over-the-Counter (OTC) Trading" International Journal of Business Management, 3 (4), 2018.
- 25. Sayyed Mojtaba Mirlohi, Mostafa Tehrani, Amir Lotfi Siahkalroodi, Maesoomeh Ghostinroodi, "Investigating the Capital Structure and its Impact on Stock Returns of Listed Companies in Tehran Stock Exchange", Quarterly Journal of Fiscal and Economic Policies, 5(20),2018,(in Farsi).
- 26. Saeid Shirkavand, Mohammad Reza Mehregan, Esmaeil Fadaeinezhad, Sayyed Mojtaba Mirlohi, Amir Heydari," A Two-Stage Dynamic Model for Evaluating the Performance of Private Banks", Journal of Monetary & Banking Researches, 11(35), 2018, (in Farsi).

- 27. Peyman Shah Ali, Davood Jafari Seresht, Sayyed Mojtaba Mirlohi," Effective Factors in Stockholders Decision Making Behavior in Ordinary Stock Purchasing Using AHP & ANP Techniques Strategy(Case Study: Tehran Stock Exchange)", Asian Journal of Research in Banking and Finance. 3(11), 2018.
- 28. Sayyed Mojtaba Mirlohi, Amir Hossain Ghorbani, "Management of Operational Risks of Financial Systems based on the Principles of Integrated Reverse Engineering", Monthly Journal of Iranian Bankers Association, 1(1), 2017. (In Farsi).
- 29. Reza Tehrani, Sayyed Mojtaba Mirlohi, "Investigating Methods for Strengthening Regulatory Systems for Supporting and Presence of Government in Capital Market", Quarterly Journal of Fiscal and Economic Policies, 2(8), 2005, (in Farsi).

CONFERENCES

- 1. Sayyed Mojtaba Mirlohi, Mostafa Tehrani, Mahla Teymouri, "Ranking Construction Projects Financing Methods", Sixth National Conference on Industrial Engineering and Management Emphasizing on Entrepreneurship, Iran, 2019.
- 2. Mohammad Javad Tavakoli, Allahyar Salehi, Sayyed Mojtaba Mirlohi, "Investigating TSE Efficiency Using Variance Ratio Test and Autocorrelation Test", Third National Conference on Economy, Management and Accounting, Iran, 2019.
- 3. Sayyed Mojtaba Mirlohi, Mahboobeh Abedi, "Testing the Relationship between Free Cash Flow and Performance of Companies Listed in TSE", Third National Conference on Economy, Management and Accounting, Iran, 2019.
- Mohsen Jahani, Sayyed Mojtaba Mirlohi, "The Relationship between Risk and Return of Construction Companies Listed In TSE", Third International Conference on Management, Accounting and Knowledge Based Economy, Iran, 2018.
- Sayyed Mojtaba Mirlohi, Amir Ali Ziaei, Sayyed Ali Ahmadi, "Comparison of Black Hole Algorithm Performance with Markowitz Model in Optimal Portfolio Selection", First International Conference on Management and Humanistic Research, Iran, 2018.
- 6. Sayyed Mojtaba Mirlohi, Shahram Vahedi," How Intellectual Capital Affects a Firm's Performance?", First National Conference on Management and Global Economy, Iran, 2017.
- Mohammad Mahdi Mahdavi, Sayyed Mojtaba Mirlohi, Saeid Aybaghi Isfahani, "The Role of the Future Perspective in the psychological contract", First Conference on New Research in Management Studies", Iran, 2016.

ACADEMIC POSITIONS

Head of Management Department (from 2015 to 2020)
Head of Accounting and Economics Department (since 2020)
Member of the Supervisory Board of the non-profit universities of Semnan province (since 2018)

MEMBERSHIP IN PROFESSIONAL ASSEMBLIES

Member of Iranian Accounting Association Member of Scientific Board of Twelfth and Thirteenth International Conference on Strategic Management

COURSES OFFERED

Corporate Finance

Derivatives

Investments

Financial Markets and Institutions

Managerial Accounting

Risk Management

DISSERTATION SUPERVISION

Contribution in 20 Dissertations as Supervisor or Advisor