Fahiz Baba-Yara

Contact

Department of Finance
Kelley School of Business
1309 East 10th Street
Bloomington, IN 47505

Email: fababa@iu.edu
Web: https://babayara.com
Phone: 812-360-3714

Research Interests

Empirical Asset Pricing, Machine Learning, Factor Portfolios

Academic Appointments

Indiana University, Bloomington, USA
Acting Assistant Professor of Finance **July 2021 - December 2021**
Assistant Professor of Finance **January 2022 - Present**

Education

Nova School of Business and Economics, Carcavelos, Portugal
PhD in Finance and Economics **2015-2021**

London School of Economics and Political Science, London, UK
Visiting Student **Spring 2017**

Norwegian School of Economics, Bergen, Norway
Masters in Business Administration and Economics **2013-2015**

University of Ghana Business School, Accra, Ghana
Bachelor in Business Administration **2006-2010**

Refereed Publications

Value Return Predictability Across Asset Classes and Commonalities in Risk Premia. with Martijn Boons and Andrea Tamoni. ***Review of Finance (2021)***

Working Papers

New and Old Sorts: Implications for Asset Pricing with Martijn Boons and Andrea Tamoni. (R&R at JFE)

Machine Learning and Return Predictability across Firms, Time and Portfolios. (Job Market Paper)

The Factor Model Failure Puzzle. with Brian Boyer and Carter Davis. (Submitted)

Are Uncertain Firms Riskier? with Carter Davis, Fotis Grigoris, and Preetesh Kantak.

Depressed Risk Premia or Mispricing: Where Did The Commodity Returns Go? with Massimiliano Bondatti

In Search of Sparsity: Bayesian Sparse Factor Models and the Factor Zoo. with Robert Hill

Work in Progress

The price of macro-financial risk factors in the cross-section of commodity returns. with Massimiliano Bondatti

Presentations

2023: SWFA, EFA, Iowa Finance and Econ. Conference, UNC-Chapel Hill*, MFA*, FMCG*, EFMA*, AEFIN Finance Forum*, NBER SI*†, SITE Uncertainty*†, Dolomite SFC*†, Red Rock*†

2022: Craig W. Holden Memorial Conference*, EFA*, Wabash River Conference, BI Norwegian Business School*, Australasian Finance and Banking Conference

2021: AFA*, HEC Paris, Stockholm School of Economics, Virginia Tech, Frankfurt School of Finance & Management, VU Amsterdam

2020: NFA; Virtual, 28th AEFIN Finance Forum*, Nova SBE (Seminar)

2019: Nova SBE (Seminar)

2018: Frontiers of Factor Investing*; Lancaster, Nova SBE (Seminar)

* co-author, † upcoming

Honors

Best Thesis (Nova SBE)	**2022**
FCT Project Fellowship	**2019-2021**
Frontiers of Factor Investing Best Paper Award	**2018**
Travel Grant, AFA, Philadelphia	**2018**
FCT PhD Fellowship	**2015-2019**
J. A. Nuamah Prize, Institute of Charted Bankers, Ghana.	**2006**

Teaching

Kelley School of Business at Indiana University, Bloomington
Intermediate Investments **2021-Preset**

Nova School of Economics and Business, Carcavelos

Corporate Finance	**2016-2020**
Asset Management	**2017-2020**
Investments	**2018, 2021**

Service

Referee
Management Science (MS), Journal of Financial and Quantitative Analysis (JFQA), Journal of Economic Dynamics and Control (JEDC), Journal of Empirical Finance (JoEF), Quarterly Journal of Finance (QJF)

Other Experience

University of Ghana, Finance Department, Accra
Accountant **2010-2013**

Technology & Skills

Programming Languages
R, Julia, Python, Matlab, Fortran, SQL, C++

Databases
WRDS, Bloomberg, Datastream, Quandl, Barchart

Libraries
Tidyverse, Tensorflow, Numpy, Pandas

Operations
Google Cloud, Google Colab, AWS

Nationality	**Ghanaian**
Languages	English (Native), Twi (Native), Hausa (Basic), French (Basic), Portuguese (Basic)