

Fahiz Mohammed Baba-Yara

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Research Interests	Empirical Asset Pricing, Machine Learning, Financial Econometrics, Factor Portfolios	
Education	Nova School of Business and Economics , Carcavelos PhD in Finance and Economics London School of Economics and Political Science , London Visiting Student Norwegian School of Economics , Bergen Masters in Business Administration and Economics University of Ghana Business School , Accra Bachelor in Business Administration	2015-Present Fall 2017 2013-2015 2006-2010
Refereed Publications	Value Return Predictability Across Asset Classes and Commonalities in Risk Premia with Martijn Boons and Andrea Tamoni. <i>Review of Finance</i> (forthcoming)	
Working Papers	Machine learning and return predictability across firms, time and portfolios. (Job Market Paper) New and Old Sorts: Implications for Asset Pricing with Martijn Boons and Andrea Tamoni.	
Work in Progress	New and Old Sorts: Implications for Optimal Portfolios with Martijn Boons and Andrea Tamoni.	
Presentations	2021: AFA; Virtual (scheduled) 2020: NFA; Virtual (scheduled), 28th AEFIN Finance Forum*; Virtual, Nova SBE (Seminar) 2019: Nova SBE (Seminar) 2018: Frontiers of Factor Investing*; Lancaster, Nova SBE (Seminar) * co-author	
Honors	FCT Project Fellowship Frontiers of Factor Investing Best Paper Awards Travel Grant, AFA, Philadelphia FCT PhD Fellowship J. A. Nuamah Prize, Institute of Chartered Bankers, Ghana.	2019-2020 2018 2018 2015-2019 2006

Teaching	Nova School of Economics and Business, Carcavelos Corporate Finance Asset Management Investments	2016-Present 2017-Present 2018
Other Experience	University of Ghana, Finance Department, Accra Accountant	2010-2013
Technology & Skills	Programming Languages R, Python, SQL, Matlab, Fortran, C++ Databases WRDS, Bloomberg, Datastream Libraries Tidyverse, Tensorflow, Numpy, Pandas Operations Google Cloud, Google Colab, AWS	
Nationality	Ghanaian	
Languages	English (Native), Twi (Native), Hausa (Basic), French (Basic), Portuguese (Basic)	
REFERENCES	Martijn Boons Nova School of Business & Economics Campus de Carcavelos Rua da Holanda No. 1 2775-405, Carcavelos, Portugal Email: martijn.boons@novasbe.pt	Andrea Tamoni Rutgers Business School Department of Finance & Economics 1 Washington Park Newark, NJ 07102 (USA) Email: atamoni@business.rutgers.edu