

Fahiz Mohammed Baba-Yara

| | | |
|------------------------------|---|---|
| Contact | Nova School of Business and Economics Campus de Carcavelos Rua da Holanda No. 1 2775-405, Carcavelos, Portugal | Email: 25795@novasbe.pt Web: https://babayara.com Phone: +351 9110 72735 |
| Research Interests | Empirical Asset Pricing, Machine Learning, Financial Econometrics, Factor Portfolios | |
| Education | Nova School of Business and Economics , Carcavelos PhD in Finance and Economics | 2015-Present |
| | London School of Economics and Political Science , London Visiting Student | Spring 2017 |
| | Norwegian School of Economics , Bergen Masters in Business Administration and Economics | 2013-2015 |
| | University of Ghana Business School , Accra 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. <i>Review of Finance (forthcoming)</i> | |
| 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 | |
| | Unifying Risk and Return: A Bayesian approach with Robert Hill | |
| Presentations | 2021: AFA; Virtual (scheduled) | |
| | 2020: NFA; Virtual, 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 | 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 Chartered Bankers, Ghana. | 2006 |

| | | |
|------------------------------------|---|---|
| Teaching | Nova School of Economics and Business, Carcavelos Corporate Finance Asset Management Investments | 2016-Present 2017-202 2018 |
| Other Experience | University of Ghana, Finance Department, Accra Accountant | 2010-2013 |
| Technology & Skills | Programming Languages R, Python, Julia, 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) | |
| REFERENCES | <div> Martijn Boons Tilburg University School of Economics and Management Warandelaan 2 5037 AB Tilburg, Netherlands </div> <div> Andrea Tamoni Rutgers Business School Department of Finance & Economics 1 Washington Park NJ 07102 Newark, United States </div> <div> Miguel Ferreira Nova School of Business & Economics Campus de Carcavelos Rua da Holanda No. 1 2775-405 Carcavelos, Portugal </div> <div> Melissa Prado Nova School of Business & Economics Campus de Carcavelos Rua da Holanda No. 1 2775-405 Carcavelos, Portugal </div> | |