Fahiz Mohammed Baba-Yara

Contact

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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 **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. *Review of Finance (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

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 Charted Bankers, Ghana. **2006**

Teaching | **Nova School of Economics and Business,** Carcavelos

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	Corporate Finance	**2016-Present**
	Asset Management	**2017-202**
	Investments	**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

Martijn Boons
Tilburg University
School of Economics and Management
Warandelaan 2
5037 AB Tilburg, Netherlands

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Rutgers Business School
Department of Finance & Economics
1 Washington Park
NJ 07102 Newark, United States

Miguel Ferreira
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Melissa Prado
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