Kaushik Vasudevan

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Education

Ph.D. in Financial Economics, Yale University, 2017-Present
A.B. in Statistics and Economics, University of Chicago, 2010-2014

Working Papers

Beyond Basis Basics: Liquidity Demand and Deviations from the Law of One Price
with Todd M. Hazelkorn and Tobias J. Moskowitz (2021)
Revision Requested at the Journal of Finance

What Can Betting Markets Tell Us About Investor Preferences and Beliefs? Implications for Low Risk Anomalies
with Tobias J. Moskowitz (2021)

The Role of Beliefs in Asset Prices: Evidence from Exchange Rates
with Joao Paulo Valente and Tianhao Wu (2021)

Getting Schooled: The Role of Universities in Attracting Immigrant Entrepreneurs
with Natee Amornsiripanitch, Paul Gompers, and George Hu (2021)

Teaching Experience

Teaching Assistant for Sports Analytics: Ed Kaplan, Toby Moskowitz, Nils Rudi (undergraduate, MBA)
Fall 2017, Fall 2018, Fall 2019, Fall 2020

Teaching Assistant for Capital Markets: Gary Gorton (undergraduate, MBA)
Spring 2019, Spring 2020, Spring 2021

Seminar and Conference Presentations

excluding presentations at home institutions
2021: AQR
2020: NBER Behavioral Finance (Fall)
2019: ASSA Annual Meeting

Professional Experience

AQR Capital Management
Research Associate, 2017
Research Analyst, 2014-2016

AllianceBernstein, Multi-Asset Solutions
Summer Analyst, 2013

Fidelity Investments, Strategic Advisers Inc.
Summer Analyst, 2012

Neuroscouting LLC
Software Development Intern, 2011

Miscellaneous

Citizenship: US
Programming Languages: Python, R, STATA, Java, (X)HTML, CSS, Javascript, PHP
Interests and Activities: Cycling, Squash, Sports Analytics

Updated 5/2021