

## MAZIAR M. KAZEMI

### AFFILIATION

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Assistant Professor of Finance  
Arizona State University  
W. P. Carey Finance  
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### PERSONAL INFORMATION

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Gender: Male  
Citizenship: U.S.A

### EMPLOYMENT

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08/2022 - Assistant Professor of Finance, W.P. Carey School of Business, Arizona State University

### EDUCATION

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09/2022: Ph.D., Financial Economics at Massachusetts Institute of Technology, Sloan School of Management

05/2013: Bachelor of Arts at Vassar College. Mathematics and Economics

### RESEARCH INTERESTS

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Asset Pricing, Labor and Finance, Macro-Finance, Investment

### RESEARCH – WORKING PAPERS

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Intangible Investment, Displacement Risk, and the Value Discount. 2022

Identification of Factor Risk Premia (with Peter G. Hansen). 2021.

Semi-Parametric Estimation of Factor Risk-Premia. 2018.

Returns to Active Management: The Case of Hedge Funds (with Ergys Islamaj). 2016.

## RESEARCH – WORKS IN PROGRESS

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Skilled Labor and Intangible Investment (with Bledi Taska)

Heterogeneous pass through of stock returns to worker earnings: Evidence from the universe of listed firms in the US (with Leonid Kogan, Dimitris Papanikolaou, and Lawrence Schmidt)

Using Machine Learning to Measure Hedge Fund Activeness (with Xiaohui Yang)

## CONFERENCE/SEMINAR PRESENTATIONS (\*INDICATES PRESENTATION BY CO-AUTHOR)

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2022	Temple University; Arizona State University; The Ohio State University; University of Maryland; UT Dallas; McGill University
2021	MIT Finance Seminar; World Finance Conference; SoFie Annual Conference*
2020	MIT Finance Lunch
2019	MIT Finance Lunch; UMass Amherst Brownbag
2018	MIT Finance Lunch; SoFiE Financial Econometrics Summer School at the University of Chicago, Yale SOM Finance Doctoral Conference at Yale SOM
2015	Georgetown Center for Economic Research Biennial Conference*; MIT Finance Lunch.
2014	Federal Reserve Board RA Research Roundtable.

## REFeree, EDITOR, AND REVIEWER ACTIVITIES

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Research Grants Council of Hong Kong;

## AWARDS AND FELLOWSHIPS

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03/2021:	Golub (1978) Fellowship from MIT Sloan
03/2018:	Golub (1978) Fellowship from MIT Sloan
03/2017:	Golub (1978) Fellowship from MIT Sloan
03/2016:	Golub (1978) Fellowship from MIT Sloan
08/2015:	MIT Sloan PhD Fellowship from MIT Sloan
05/2015:	Emilie Louise Wells Fellowship from Vassar College
05/2013:	Honors in Economics from Vassar College.
05/2013:	Overall Honors from Vassar College

## RECENT PUBLISHED WORKS OF FICTION

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“Waiting for the Sign” *34<sup>th</sup> Parallel*. 2021

## SOFTWARE KNOWLEDGE

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MATLAB, Dynare, R, Mathematica, Stata, SAS

## LANGUAGES

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Fluent in English, Farsi. Conversational in French.