

MAZIAR M. KAZEMI

AFFILIATION

Assistant Professor of Finance
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PERSONAL INFORMATION

Gender: Male
Citizenship: U.S.A

EMPLOYMENT

07/2022 - Assistant Professor of Finance, W.P. Carey School of Business, Arizona State University

EDUCATION

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

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

RESEARCH – WORKING PAPERS

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

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)

2022	Temple University; Arizona State University; The Ohio State University; University of Maryland; UT Dallas
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

Research Grants Council of Hong Kong;

AWARDS AND FELLOWSHIPS

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

“Waiting for the Sign” *34th Parallel*. 2021

SOFTWARE KNOWLEDGE

MATLAB, Dynare, R, Mathematica, Stata, SAS

LANGUAGES

Fluent in English, Farsi. Conversational in French.