Maziar M. Kazemi

Affiliation

Assistant Professor of Finance

Arizona State University

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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.