SNEHAL BANERJEE

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EDUCATION

2007	Ph.D. in Finance, Stanford Graduate School of Business
2002	B.A. *summa cum laude* in Economics, Math, Computer Science, Brandeis University

EMPLOYMENT

2015-	Associate Professor, Rady School of Management, University of California, San Diego
2012-15	Associate Professor, Kellogg School of Management, Northwestern University
2007-12	Assistant Professor, Kellogg School of Management, Northwestern University

PUBLICATIONS

1. Strategic trading and unobservable information acquisition (with B. Breon-Drish)
   Journal of Financial Economics, forthcoming
2. When transparency improves, must prices reflect fundamentals better? (with J. Davis and N. Gondhi)
   Review of Financial Studies, 2018, 31(6):2377-2414
3. Signal or noise? Uncertainty and learning about whether other traders are informed (with B. Green)
   Journal of Financial Economics, 2015, 117(2):398-423
4. Trading in Derivatives when the Underlying is Scarce (with J. J. Graveline)
   Journal of Financial Economics, 2014, 111(3):589-608
5. The Cost of Short-Selling Liquid Securities (with J. J. Graveline)
   Journal of Finance, 2013, 68(2):637-664
6. Factor-loading Uncertainty and Expected Returns (with C. Armstrong and C. Corona)
   Review of Financial Studies, 2013, 26(1):158-207
7. Learning from Prices and the Dispersion in Beliefs
   Review of Financial Studies, 2011, 24(9):3025- 3068
   Winner of the RFS Young Researcher Prize, 2010
8. Disagreement and Learning: Dynamic Patterns of Trade (with I. Kremer)
   Journal of Finance, 2010, 65(4):1269-1302
9. Price Drift as an Outcome of Differences in Higher Order Beliefs (with R. Kaniel and I. Kremer),
   Review of Financial Studies, 2009, 22(9):3707-3734

WORKING PAPERS

1. The Man(ager) Who Knew Too Much (with J. Davis and N. Gondhi)
2. Choosing to Disagree in Financial Markets (with J. Davis and N. Gondhi)
3. Delayed Information Acquisition and Entry into New Markets (with B. Breon-Drish)
4. Leaks, disclosures and internal communication (with T. Kim)
5. Conceal to Coordinate (with T. Kim and V. Mangla)
6. Transparency versus Tone: Public Communication with Limited Commitment (with Q. Liu)

TEACHING

Courses: MBA Core Finance (Rady), MBA Investments (Rady), MBA Turbo Finance (Kellogg), Undergraduate Principles of Finance (Kellogg), PhD Asset Pricing I (Kellogg)

Ph.D. Committee: Jesse Davis (2016, University of North Carolina), Naveen Gondhi (2016, INSEAD), Riccardo Sabbatucci (2016, Stockholm School of Economics), Ce Liu (2019, Michigan State University), Youngjae Choi (expected 2020), Peicong Hu (expected 2021), Junxiong Gao (expected 2022)

PROFESSIONAL SERVICE

2018-	Associate Editor, Management Science
2020	Track Chair, Midwest Finance Association Meeting
2010-	Program Committee, Western Finance Association Meeting
2015-	Program Committee, Financial Intermediation Research Society Meeting
2016, 2020	Program Committee, American Finance Association Meeting
2018, 2020	Program Committee, SFS Cavalcade North America Meeting

Referee: Accounting Review, AEJ: Macroeconomics, AEJ: Microeconomics, American Economic Review, Econometrica, Journal of Accounting Research, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Finance, Journal of Financial Economics, Journal of Financial Markets, Journal of Political Economy, Management Science, Review of Economic Studies, Review of Financial Studies

AWARDS AND HONORS

2018	Best Paper Award, China International Conference in Finance (CICF)
2014	Best Discussant Award, Mitsui Finance Symposium
2013	Excellence in Refereeing Award, American Economic Review
2010	The Review of Financial Studies Young Researcher Prize
2002-06	Stanford Graduate School of Business Fellowships
2002	Morris and Anna Feldberg Best Student in Economics Award
2001	Phi Beta Kappa (Inducted Junior Year)
2000	Schiff Undergraduate Fellowship

RESEARCH PRESENTATIONS

Invited Talks:

2019	Finance Theory Group Summer School
2016	Brazilian Finance Society Meeting

Seminars:

2019	Stanford GSB; Stockholm School of Economics; University of Miami; Purdue University; Luxembourg School of Finance; Frankfurt School of Finance and Management
2018	Hong Kong University; Chinese University of Hong Kong; Hong Kong University of Science and Technology
2017	UC Riverside
2016	UC Irvine; University of Maryland
2015	University of Toronto; INSEAD; HEC Paris; London Business School; London School of Economics; Boston University; New York University; University of Rochester; University of British Columbia; Rice University;
2014	UC San Diego; Duke University; Boston College; Michigan State University; University of Pennsylvania - Wharton; Federal Reserve Bank of Chicago; University of Alberta; University

	of Calgary
2013	Brigham Young University; Emory University; Yale University; University of Illinois - Urbana Champaign
2011	Columbia University; University of Illinois - Chicago
2010	Loyola University
2008	University of Toronto
2007	University of Texas - Austin; University of Michigan; New York University; Rice University; Washington University; Duke University; Northwestern University; University of Chicago; Columbia University; Princeton University; Yale University; University of Washington, Seattle; UC Berkeley

Conference presentations (including by coauthors):

2019	Tel Aviv Finance Conference; Colorado Finance Summit; EFA Meeting (x2); FTG European Summer Meeting
2018	LAEF at UC Santa Barbara; Cambridge Corporate Finance Theory Symposium; EFA Meeting; Econometric Society ESEM; China International Conference in Finance (CICF); INSEAD Finance Symposium; SFS Cavalcade; AFA Meeting, January 2018 (x2)
2017	Tel Aviv Finance Conference; FIRS Meeting; WFA Meeting; Barcelona GSE Summer Forum; SFS Cavalcade
2016	Econometric Society NASM; SWET Conference; AFA Meeting, January 2016
2015	Cambridge Corporate Finance Theory Symposium; FIRS Meeting
2014	Carnegie Mellon University Accounting Conference; University of Washington Summer Finance Conference; NBER PEPF Summer Institute Workshop; WFA Meeting; AFA Meeting
2013	Barcelona GSE Summer Forum; Utah Winter Finance Conference
2012	Third Miami Behavioral Finance Conference; NBER Asset Pricing Meeting
2011	Minnesota Junior Finance Conference; WFA Meeting
2010	Tel Aviv Finance Conference; NBER Asset Pricing Meeting
2009	Financial Economics and Accounting Conference
2007	AFA Meeting
2006	Mitsui Finance Symposium; AFA Meeting

Discussions:

2019	Market Power and Price Informativeness by Kacperczyk, Nosal and Sundaresan, AFA Meeting; Disclosure, Competition, and Learning from Asset Prices by Yang, AFA Meeting
2018	Do Proxies for Informed Trading Measure Informed Trading? Evidence from Illegal Insider Trades by Ahern, USD Law and Finance Conference; Information and Competition with Speculation and Hedging by Lee and Kyle, Econometric Society Meeting
2015	The Beauty Contest and Short-Term Trading by Cespa and Vives, AFA Meeting;
2014	Social Trust and Differential Reactions of Local and Foreign Investors to Public News by Jia, Wang and Xiong, Mitsui Finance Symposium
2013	Investment Horizons and Asset Prices under Asymmetric Information by Albagli, Barcelona GSE Summer Forum
2012	Speculation and Risk Sharing with New Financial Assets by Simsek, Econometric Society Meeting
2010	Rational and Irrational Bubbles: An Experiment by Moinas and Pouget, CSIO/IDEI
2009	Trading and Valuing Toxic Assets by Milbradt, WFA Meeting
2008	Advance Information and Asset Prices by Albuquerque and Miao, NBER AP Meeting; Asset Pricing Implications of Investor Inertia by Dimitriakas, AFA Meeting
2007	Asset Prices Under Short-Sales Constraints by Bai, Chang and Wang, WFA Meeting

Last updated: January 2020