

**Aditya Chaudhry**  
**The Ohio State University Fisher College of Business**

[Chaudhry.127@osu.edu](mailto:Chaudhry.127@osu.edu) · 703 628 9071

<https://chaudhryaditya.github.io/>

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**ACADEMIC APPOINTMENTS**

**The Ohio State University Fisher College of Business** – Assistant Professor of Finance 2023 – Present

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**EDUCATION**

**University of Chicago** 2018 – 2023

Booth School of Business – Ph.D. Finance

**University of Virginia** 2018

McIntire School of Commerce – B.S. Commerce (*Finance Concentration*)

College of Arts and Sciences – B.A. Mathematics (*Financial Math Concentration*)

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**RESEARCH INTERESTS**

Asset Pricing, Macro-Finance

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**WORKING PAPERS**

[The Impact of Prices on Analyst Cash Flow Expectations](#)

[Do Subjective Growth Expectations Matter for Asset Prices?](#)

[The Causal Impact of Macroeconomic Uncertainty on Expected Returns](#)

In Revision, Reject and Resubmit at *Review of Financial Studies*

[High-Frequency Expectations from Asset Prices: A Machine Learning Approach](#) (with Sangmin Oh)

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**PUBLICATIONS**

**Uncertainty Assessment and False Discovery Rate Control in High-Dimensional Granger Causal Inference**

(with Pan Xu and Quanquan Gu)

Proc. of the 34th International Conference on Machine Learning (ICML), Sydney, Australia, 2017.

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**HONORS and AWARDS**

SoFiE Prize for the Best Paper at Early-Career Scholars Conference 2022

Stevanovich Student Fellowship 2022

Yiran Fan Memorial Prize 2022

Liew Fama-Miller PhD Fellowship for Best 3<sup>rd</sup> Year Paper 2021

Fama-Miller Research Development Fellowship 2021

Liew Fama-Miller PhD Fellowship for Best 2<sup>nd</sup> Year Paper 2020

Arnold Zellner Doctoral Prize 2020

National Science Foundation Graduate Research Fellowship Recipient 2018

Joseph Goldstein Distinguished Award in Finance (top finance graduate) 2018

Global Commerce Scholars Award 2018

Raven Society, Beta Gamma Sigma, Echols Scholar 2018

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**CONFERENCE AND SEMINAR PRESENTATIONS**

**2023** AFA Annual Meeting 2023, University of Southern California Macro-Finance Conference, Rutgers University, University of Wisconsin-Madison Junior Finance Conference, Ohio State University Fisher, University of North Carolina Kenan-Flagler, University of Maryland Smith, Yale SOM, London Business School, London School of Economics, Columbia Business School, Harvard Business School, Northwestern Kellogg, New York University Stern

**2022** AFA 2022 Annual Meeting, SFS Cavalcade North America 2022, 14th Annual SoFiE Post-Conference, Transatlantic Doctoral Conference 2022, Machine Learning in Economics Summer Institute 2022, Chicago Joint Program and Friends Conference 2022

**2021** 13th Annual SoFiE Conference, 2021 SoFiE Machine Learning Virtual Conference\*

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2020

Bank of England Conference on Modeling with Big Data & Machine Learning: Measuring  
Economic Instability\*, 2020 Bergen FinTech Conference

\*presented by coauthor

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**TEACHING EXPERIENCE**

<b>Investments (OSU Undergrad)</b>	Instructor	2023
<b>Asset Pricing II (Chicago Booth Ph.D.)</b>	Teaching Assistant for Profs. Ralph Koijen & Lars Hansen	2022
	Teaching Assistant for Profs. Ralph Koijen & Stefan Nagel	2021
<b>Statistics (Citadel LLC)</b>	Teaching Assistant for Prof. Jeffrey Russell	2021
<b>Investments (Chicago Booth MBA)</b>	Teaching Assistant for Prof. John Heaton	2020
<b>Investments (Citadel LLC)</b>	Teaching Assistant for Prof. John Heaton	2020

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**LEADERSHIP AND SERVICE**

**Reviewer**

Reviewer for *Journal of Finance* 2020-2021

**Workshop Organizer**

Organizer of Fama-Miller Center Seminar for Research Professionals 2021-2022

Founding Organizer of Booth Asset Pricing Working Group (with Ralph Koijen and Stefan Nagel) 2021-2022

Founding Organizer of Booth Machine Learning in Finance Reading Group (with Sangmin Oh) 2020-2022

Organizer of Booth Finance Student Brownbag 2020-2021

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**OTHER EMPLOYEMENT**

<b>Summer Research Analyst</b>	AQR Capital Management – Greenwich, CT	Summer 2017
<b>Data Science Intern</b>	FiscalNote – Washington, D.C.	Summer 2016
<b>Data Analyst Intern</b>	Novetta – McLean, VA	Summer 2015

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**OTHER INFORMATION**

**Citizenship:** United States of America

**Languages:** English, French, Hindi

**Programming Languages:** Python, R, MATLAB, Stata, Mathematica, Java, C++, SQL, VBA, HTML, JavaScript