Kaushik Vasudevan

Contact

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Academic Appointments

Purdue University, Daniels School of Business
Assistant Professor of Finance, 2023-

Education

Yale University, School of Management
PH.D. in Financial Economics, 2017-2023
Committee: Tobias Moskowitz (Chair), Nicholas Barberis, Stefano Giglio, Alp Simsek

University of Chicago
A.B. in Statistics and Economics, 2010-2014

Publications

Beyond Basis Basics: Liquidity Demand and Deviations from the Law of One Price
with Todd M. Hazelkorn and Tobias J. Moskowitz (2023)
Journal of Finance, 78(1), 301-345

Getting Schooled: Universities and VC-backed immigrant entrepreneurs
with Natee Amornsiripanitch, Paul Gompers, and George Hu (2023)
Research Policy, 52(7), 104782

Working Papers

Speculating on Higher Order Beliefs
with Paul Schmidt-Engelbertz (2024)
Revise and Resubmit, *Review of Financial Studies*

Quantities and Covered-Interest Parity
with Tobias J. Moskowitz, Chase P. Ross, and Sharon Y. Ross (2024)

The Role of Beliefs in Asset Prices: Evidence from Exchange Rates
with Joao Paulo Valente and Tianhao Wu (2022)

Betting Without Beta
with Tobias J. Moskowitz (2022)

Awards and Fellowships

Harry and Heesun You Fellowship (2022)
Awarded to one student across all Yale SOM PhD programs

Yale Graduate Fellowship (2017-2022)

Teaching Experience

Instructor for:

Financial Management (Purdue undergrad, *Fall 2023*)

Teaching Assistant for:

Capital Markets: Gary Gorton (Yale MBA, *Spring 2019-2022, Fall 2022*)
Behavioral Finance: Nick Barberis (Yale Executive MBA, *Fall 2021*; PhD, *Spring 2023*)
Sports Analytics: Ed Kaplan, Toby Moskowitz, Nils Rudi (Yale MBA, *Fall 2017-2020, 2022*)

Guest Lecturer for:

International Finance: Costas Arkolakis and Cecilia Fieler (Yale PhD, *Fall 2021*)

Seminar and Conference Presentations (includes scheduled)

2023-2024: Wabash River Conference, AFA Annual Meeting, Indiana University (Macro), NBER Financial Market Frictions, Fuller & Thaler, UCLA Fink Center Conference, USC Macro-Finance Reading Group, Fed-Maryland Short-Term Funding Markets, CESIfo Expectations Formation

2022-2023: Purdue Daniels, University of Chicago Booth, California Institute of Technology, UNC Kenan-Flagler, Harvard Business School, Emory Goizueta, NYU Stern, Columbia Business School, New York Fed, Treasury OFR, Boston College Carroll, Stanford GSB

2019-2022: AFA Annual Meeting, NBER Behavioral Finance (x2), AQR (x2)

Professional Service

Refereeing: Journal of Financial and Quantitative Analysis, RAND Journal of Economics, Review of Financial Studies

Conference Program Committee: SFS Cavalcade (2024), European Finance Association (2024), Yale Doctoral Finance Conference (2018; organizer)

Other: Faculty Advisor, Purdue Boiler Quantitative Finance Group (2024); Yale Finance Breakfast Initiator & Organizer (2021-2022); Yale SOM PhD Social Chair (2018-2021)

Professional Work Experience

AQR Capital Management
Research Associate, 2014-2017

AllianceBernstein, Multi-Asset Solutions
Summer Analyst, 2013

Fidelity Investments, Strategic Advisers Inc.
Summer Analyst, 2012

Neuroscouting LLC
Software Development Intern, 2011

Updated 04/2024