

Kaushik Vasudevan

Contact

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Academic Appointments

Purdue University, Daniels School of Business

Assistant Professor, Finance, 2023-

Yale University, Department of Economics

Visiting Assistant Professor, 2024-2025

Education

Yale University, School of Management

Ph.D., Financial Economics, 2017-2023

Committee: Tobias Moskowitz (Chair), Nicholas Barberis, Stefano Giglio, Alp Simsek

University of Chicago

A.B., Statistics and Economics, 2010-2014

Publications

Speculating on Higher Order Beliefs

with Paul Schmidt-Engelbertz (2024)

Review of Financial Studies, Forthcoming

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

Quantities and Covered-Interest Parity

with Tobias J. Moskowitz, Chase P. Ross, and Sharon Y. Ross (2024)

Revise & Resubmit, *Journal of Finance*

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

Teaching Experience

Instructor for:

Topics in Asset Pricing (Purdue PhD, *Spring 2025*)

Financial Economics (Yale undergrad, *Fall 2024*)

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 Fielor (Yale PhD, *Fall 2021, Fall 2024*)

Seminar and Conference Presentations (includes scheduled)

2024-2025: Bank of Canada Macro-Finance Conference, AFA Annual Meeting (paper + discussion)

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, CESifo Expectations Formation

2022-2023: AQR, 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

Professional Service

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

Conference Program Committee: SFS Cavalcade (2024, 2025), 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 and Portfolio Management, 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 11/2024