

Fahiz Baba Yara

Contact	Department of Finance Kelley School of Business 1309 East 10th Street Bloomington, IN 47505	Email: fababa@iu.edu Web: https://babayara.com Phone: 812-360-3714
Research Interests	Empirical Asset Pricing, Machine Learning, Financial Econometrics, Factor Portfolios	
Academic Appointments	Indiana University , Bloomington, USA Acting Assistant Professor of Finance	2021-Present
Education	Nova School of Business and Economics , Carcavelos, Portugal PhD in Finance and Economics	2015-Present
	London School of Economics and Political Science , London, UK Visiting Student	Spring 2017
	Norwegian School of Economics , Bergen, Norway Masters in Business Administration and Economics	2013-2015
	University of Ghana Business School , Accra, Ghana Bachelor in Business Administration	2006-2010
Refereed Publications	Value Return Predictability Across Asset Classes and Commonalities in Risk Premia with Martijn Boons and Andrea Tamoni. <i>Review of Finance</i> (2021)	
Working Papers	Machine Learning and Return Predictability across Firms, Time and Portfolios. (Job Market Paper)	
	New and Old Sorts: Implications for Asset Pricing with Martijn Boons and Andrea Tamoni.	
Work in Progress	Unifying Risk and Return: A Bayesian Approach with Robert Hill	
Presentations	2021: AFA*, HEC Paris, Stockholm School of Economics, Virginia Tech, Frankfurt School of Finance & Management, VU Amsterdam	
	2020: NFA; Virtual, 28th AEFIN Finance Forum*, Nova SBE (Seminar)	
	2019: Nova SBE (Seminar)	
	2018: Frontiers of Factor Investing*; Lancaster, Nova SBE (Seminar)	
	* co-author	
Honors	FCT Project Fellowship	2019-2021
	Frontiers of Factor Investing Best Paper Award	2018
	Travel Grant, AFA, Philadelphia	2018

	FCT PhD Fellowship	2015-2019
	J. A. Nuamah Prize, Institute of Chartered Bankers, Ghana.	2006
Teaching	Nova School of Economics and Business , Carcavelos	
	Corporate Finance	2016-2020
	Asset Management	2017-2020
	Investments	2018, 2021
Service	Referee	
	Quarterly Journal of Finance (QJF)	
Other Experience	University of Ghana, Finance Department , Accra	
	Accountant	2010-2013
Technology & Skills	Programming Languages	
	R, Python, Julia, Matlab, Fortran, SQL, C++	
	Databases	
	WRDS, Bloomberg, Datastream, Quandl, Barchart	
	Libraries	
	Tidymverse, Tensorflow, Numpy, Pandas	
	Operations	
	Google Cloud, Google Colab, AWS	
Nationality	Ghanaian	
Languages	English (Native), Twi (Native), Hausa (Basic), French (Basic), Portuguese (Basic)	
REFERENCES	Martijn Boons Tilburg University School of Economics and Management Warandelaan 2 5037 AB Tilburg, Netherlands Email: M.F.Boons@tilburguniversity.edu	Andrea Tamoni Rutgers Business School Department of Finance & Economics 1 Washington Park NJ 07102 Newark, United States Email: atamoni@business.rutgers.edu
	Miguel Ferreira Nova School of Business & Economics Campus de Carcavelos Rua da Holanda No. 1 2775-405 Carcavelos, Portugal Email: miguel.ferreira@novasbe.pt	Melissa Prado Nova School of Business & Economics Campus de Carcavelos Rua da Holanda No. 1 2775-405 Carcavelos, Portugal Email: melissa.prado@novasbe.pt