Aditya Chaudhry

The Ohio State University Fisher College of Business

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ACADEMIC APPOINTMENTS

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

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*)

RESEARCH INTERESTS

Asset Pricing, Macro-Finance

WORKING PAPERS

Endogenous Elasticities and Self-Stabilizing Markets (with J Li)
Revise and Resubmit at *Review of Financial Studies*

The Origins of the Factor Zoo: Investors Weakly Substitute Across Stocks (with Carter Davis)

How Much Do Subjective Growth Expectations Matter for Asset Prices?

The Causal Impact of Macroeconomic Uncertainty on Expected Returns
Reject and Resubmit at *Review of Financial Studies*

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

PUBLICATIONS

The Impact of Prices on Analyst Cash Flow Expectations: Reconciling Subjective Beliefs Data with Rational Discount Rate Variation
Journal of Financial Economics 171 (2025): 104095.

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.

HONORS and AWARDS

2025 Mid-Atlantic Research Conference (MARC) Outstanding Paper Award	2025
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 3rd Year Paper	2021
Fama-Miller Research Development Fellowship	2021
Liew Fama-Miller PhD Fellowship for Best 2nd 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

CONFERENCE AND SEMINAR PRESENTATIONS

2026 2026 Notre Dame Investment Management Conference, EFA*, UBC Summer Finance Conference 2026, 2026 Princeton Conference on Asset Demand Systems, MFA 2026, Princeton

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2025	NBER Asset Pricing Fall 2025, NYU WAPFIN 2025, NFA 2025*, UNC Junior Finance Conference*, University of Hong Kong*, Hong Kong Polytechnic University*, Stanford Institute for Theoretical Economics (SITE) 2025*, 2025 Mid-Atlantic Research Conference, University of Utah*, The Ohio State University, University of Virginia
2024	Arizona State University, MFA 2024, University of Virginia
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*
2020	Bank of England Conference on Modeling with Big Data & Machine Learning: Measuring Economic Instability***,*** 2020 Bergen FinTech Conference

*presented by coauthor

TEACHING EXPERIENCE

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

LEADERSHIP AND SERVICE

Reviewer

Reviewer for *Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Management Science* 2020-2026

Workshop Organizer

Organizer of Fama-Miller Center Seminar for Research Professionals
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

OTHER EMPLOYEMENT

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

OTHER INFORMATION

Citizenship: United States of America
Languages: English, French, Hindi
Programming Languages: Python, R, MATLAB, Stata, Mathematica, Java, C++, SQL, VBA, HTML, JavaScript