

## Alex Chinco

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<b>Research Areas</b>	Behavioral Finance and Asset Pricing	
<b>Academic Appointments</b>	Baruch College, Zicklin School of Business Assistant Professor, Finance (2021 - )  University of Chicago, Booth School of Business Visiting Assistant Professor, Finance (2019 - 2021)  University of Illinois, Gies College of Business Assistant Professor, Finance (2014 - 2020)	
<b>Professional Service</b>	Review of Finance Associate Editor (2024 - )	
<b>Non-Academic Positions</b>	$\alpha$ Due Diligence Co-founder, Head of Research (2023 - )	
<b>Education</b>	New York University, Stern School of Business Ph.D., Finance (2008 - 2014)  University of Chicago B.A., Economics (2003 - 2006)	
<b>Publications</b>	The Passive-Ownership Share Is Double What You Think It Is <u>Journal of Financial Economics</u> (2024) 157 with Marco Sammon  A New Test of Risk Factor Relevance <u>Journal of Finance</u> (2022) 77(4) with Samuel Hartzmark and Abigail Sussman  The Ex Ante Likelihood of Bubbles <u>Management Science</u> (2022) 69(2)  Estimating the Anomaly Base Rate <u>Journal of Financial Economics</u> (2021) 140 with Andreas Neuhierl and Michael Weber	

- ...Publications** The Sound of Many Funds Rebalancing  
Review of Asset Pricing Studies (2021) 11(3)  
 with Vyacheslav Fos  
 \*\*Best Paper 2022\*\*
- Sparse Signals in the Cross-Section of Returns  
Journal of Finance (2019) 74(1)  
 with Adam Clark-Joseph and Mao Ye
- Misinformed Speculators and Mispricing in the Housing Market  
Review of Financial Studies (2016) 29(2)  
 with Christopher Mayer
- Working Papers** Modeling Managers As EPS Maximizers  
 with Itzhak Ben-David
- Expected EPS  $\times$  Trailing P/E  
 with Itzhak Ben-David
- Proving You Can Pick Stocks Without Revealing How  
 Model Identification vs. Market Efficiency
- Work In Progress** A Model of Skilled Passive Managers
- White Papers** Survey Curious? Start-Up Guide and Best Practices  
 with Abigail Bergman, Samuel Hartzmark, and Abigail Sussman
- Research Grants** National Science Foundation Grant 2018-2022: \$422,288.  
 Principal investigators: Alex Chinco, Adam Clark-Joseph, and Mao Ye
- Presentations** 2024: AFA Meeting, Michigan, HEC-McGill Winter Finance Workshop, NBER Corporate Finance, SFS Cavalcade, SGF Conference, Philly FinTech Conference, UW Summer Finance, NBER SI Asset Pricing, Indiana, Red Rock Finance Conference, Virtual Corporate Finance Seminar, Colorado, WashU Finance Conference, Michigan State, Georgia Tech
- 2023: Peking University, Michigan State Econ, Future of Financial Information Conference, Four Corners Conference, WFA Meeting, Econometric Society
- 2022: AFA Meeting, CUNY Graduate College, Amsterdam, MFA Meeting, UW Summer Finance, Tulane, USF, Fed Board, Colorado Finance Summit
- 2021: AFA Meeting, ASU Sonoran Winter Finance Conference, European Winter Finance Conference, SF Fed, Fed Board, Rutgers, SGF Conference (\*\*Best Paper\*\*), Cornell IBHF Symposium, Baruch
- 2020: AFA Meeting, Michigan State, Utah, Temple, Booth Conference on

**... Presentations** Behavioral Approaches to Financial Decision-Making, Colorado, WFA Meeting, NBER Behavioral Finance, Alberta

2019: AFA Meeting, Notre Dame, Imperial College, Washington University in St. Louis, MFA Meeting, HEC-McGill Winter Finance Workshop, UMass Amherst, UCLA, Future of Financial Information Conference, SFS Cavalcade, Mitsui Finance Symposium, WFA Meeting, NBER Summer Institute, SITE Asset-Pricing Theory and Computation, MSU FCU Conference (\*\*Keynote\*\*), Chicago Booth, TCU Finance Conference, COAP Conference

2018: Emory, Rodney White Conference, Duke, Adam Smith Conference, Michigan, NYU Stern Microstructure Meeting, SoFiE Conference, INSEAD Finance Symposium, CEPR-Imperial-Plato Market Innovator Conference, Wabash River Conference, NBER Behavioral Finance, SEC Division of Economic And Risk Analysis, FRA Conference (\*\*Best Paper\*\*), Maastricht

2017: Maryland, Colorado, Young-Scholars Finance Consortium, SFS Cavalcade, Stockholm Conference on The Econometrics of Financial Markets, NBER Summer Institute, Helsinki Finance Summit, Booth Empirical Asset-Pricing Conference, FRA Conference (\*\*Best Paper\*\*)

2016: AFA Meeting, Yale, Washington University in St. Louis, Michigan State FCU Conference, FINRA Market-Structure Conference, CalTech

2015: FRA Conference, NFA Conference, Central-Bank Conference on Market Microstructure, AFA Meeting

2014: NYU Stern, NUS IRES Conference, AOBF, Rochester, AFA & AEA Meetings, Arizona State, Ohio State, Illinois, Wharton, Yale, Toronto, NBER Behavioral Finance, NBER Real Estate, HULM Conference

## **Discussions**

2025: AFA Meeting

2024: ITAM Finance Conference, MFA Meeting, University of Luxembourg Spring Finance Workshop, Four Corners Conference (Spring)

2023: AEA Meeting, MFA Meeting, Kentucky Bourbon Conference, SFS Cavalcade

2022: MFA Meeting, SFS Cavalcade, CICF, WFA Meeting, Four Corners Conference (Fall)

2021: AFA Meeting, MFA Meeting, FFI Conference, SFS Cavalcade, AREUEA Meeting, FIRS Conference, WFA meeting, CICF Conference, NBER Behavioral Finance, Miami Behavioral Finance

2020: AFA Meeting, RCFS/RAPS Winter Conference, MFA Meeting

2019: AEA & AFA Meetings, MFA Meeting, Chicago Booth Conference on Behavioral Approaches to Financial Decision-Making, SFS Cavalcade, FIRS

**...Discussions**      2018: AFA Meeting, FMA Conference on Derivatives And Volatility  
2017: ASU Sonoran Finance Conference, SFS Cavalcade, Paul Woolley Centre Conference, Yale Junior Finance Conference  
2016: AEA Meeting, FIRS Conference, EFA Conference, Miami Behavioral Finance  
2015: Tel Aviv Finance Conference, NBER Behavioral Finance, AEA Meeting  
2014: FIRS Conference, WFA Meeting

**Program Committee**      Financial Research Association (FRA), Financial Intermediation Research Society (FIRS) Conference, Western Finance Association (WFA) Annual Meeting, Midwest Finance Association (MFA) Annual Meeting, European Finance Association, Society For Financial Studies (SFS) Cavalcade, Financial Management Association (FMA) Annual Meeting, UNSW Asset Pricing Workshop

**Teaching**              Investments (Chicago Booth, Baruch)  
Real Estate (Illinois)  
Debt Instruments (NYU, Baruch)