Alex Chinco

Contact

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Research Areas Behavioral Finance and Asset Pricing

Academic Appointments

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)

Professional Service

Review of Finance
    Associate Editor (2024 -)

Non-Academic Positions

α Due Diligence
    Co-founder, Head of Research (2023 -)

Education

New York University, Stern School of Business
    Ph.D., Finance (2008 - 2014)

University of Chicago
    B.A., Economics (2003 - 2006)

Publications

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 Award

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 × Trailing P/E: Pricing Without Discounting
with Itzhak Ben-David

Proving You Can Pick Stocks Without Revealing How

Model Identification vs. Market Efficiency

FinTech Lending With LowTech Pricing
with Itzhak Ben-David, Mark Johnson, Jason Lee, and Vincent Yao

Work In Progress

A Model of Passive Skill

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

2025: MFA Meeting, Georgia Tech, Florida State

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

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

...Presentations 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 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, SQA & CFA NY Data Science Conference, UCLA Fink Conference, SFS Cavalcade

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

…Discussions

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

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

PhD Asset Pricing (CUNY Graduate College)
Investments (Chicago Booth, Baruch)
Real Estate (Illinois)
Debt Instruments (NYU, Baruch)