SNEHAL BANERJEE

Curriculum Vitae - August 2012

Associate Professor of Finance Kellogg School of Management Northwestern University 2001 Sheridan Road, Evanston, IL 60201

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EDUCATION

Graduate School of Business, Stanford University

Ph.D. in Finance, 2007

Brandeis University

B.A. in Economics (summa cum laude), Mathematics and Computer Science, 2002

EMPLOYMENT

Kellogg School of Management, Northwestern University

Associate Professor of Finance (untenured), 2012 – present Assistant Professor of Finance, 2007 – 2012

PUBLISHED / FORTHCOMING PAPERS

- 1. Price Drift as an Outcome of Differences in Higher Order Beliefs (with Ron Kaniel and Ilan Kremer), Review of Financial Studies, 2009, 22(9):3707–3734
- 2. Disagreement and Learning: Dynamic Patterns of Trade (with Ilan Kremer), *Journal of Finance*, 2010, 65(4):1269-1302
- 3. Learning from Prices and the Dispersion in Beliefs, Review of Financial Studies, 2011, 24(9):3025-3068; Winner of the RFS Young Researcher Award, 2010
- 4. The Cost of Short-Selling Liquid Securities (with Jeremy Graveline), *Journal of Finance*, 2011, forthcoming
- 5. Factor-loading Uncertainty and Expected Returns (with Chris Armstrong and Carlos Corona), Review of Financial Studies, 2012, forthcoming

WORK IN PROGRESS

- 1. Trading in Derivatives when the Underlying is Scarce (with Jeremy Graveline)
- 2. Pricing Dynamics when Learning about whether Traders are Informed (with Brett Green)

AWARDS AND HONORS

The Review of Financial Studies Young Researcher Award, 2010

Stanford Graduate School of Business Fellowships, 2002 — 2006

Morris and Anna Feldberg Best Student in Economics Award, 2002

Phi Beta Kappa, 2001 (Inducted Junior Year)

Schiff Undergraduate Fellowship, 2000

SEMINAR AND CONFERENCE PRESENTATIONS

Price Drift as an Outcome of Differences in Higher Order Beliefs

12th Mitsui Life Symposium, University of Michigan, 2006; AFA Chicago Meeting, 2007*

Disagreement and Learning: Dynamic Patterns of Trade

Trans-Atlantic Doctoral Conference, 2005; AFA Boston Meeting, 2006

Learning from Prices and the Dispersion in Beliefs

University of California - Berkeley, 2007; University of Washington - Seattle, 2007; Yale University, 2007; Princeton University, 2007; Columbia University, 2007; University of Chicago, 2007; Northwestern University, 2007; Duke University, 2007; Washington University, 2007; Rice University, 2007; New York University, 2007; University of Michigan, 2007; University of Texas - Austin, 2007

The Cost of Short-Selling Liquid Securities

NBER AP San Francisco Meeting, 2010*; Adam Smith Asset Pricing Conference, 2011*; SFS Finance Cavalcade, 2011; WFA Santa Fe Meeting, 2011

Factor-loading Uncertainty and Expected Returns

University of Toronto, 2008; Financial Economics and Accounting Conference, 2009*; AFA Atlanta Meeting, 2010*; Loyola University, 2010; Tel Aviv University Finance Conference, 2010; University of Illinois - Chicago, 2011; Columbia University, 2011; SFS Finance Cavalcade, 2011

Trading in Derivatives when the Underlying is Scarce

Minnesota Junior Finance Conference, 2011; FIRS Conference, 2012*

^{*} presented by co-author

TEACHING

Fin 485 - Introduction to Financial Theory (PhD)

FE 310 - Principles of Finance (Undergraduate)

Fin 440 - Turbo Finance (MBA)

PROFESSIONAL SERVICE AND MEMBERSHIP

Referee for AEJ: Macroeconomics, American Economic Review, Econometrica, Finance Research Letters, Journal of Accounting Research, Journal of the European Economic Association, Journal of Economic Theory, Journal of Finance, Journal of Financial Economics, Journal of Political Economy, Management Science, Review of Economic Studies, Review of Financial Studies

Discussant at WFA Bozeman Meeting, 2007; AFA New Orleans Meeting, 2008; NBER AP Chicago Meeting, 2008; WFA San Diego Meeting, 2009; The 9th CSIO/IDEI Conference, 2010; Econometric Society Chicago Meeting, 2012

Co-organizer of the first Kellogg Junior Finance Conference, 2012

Associate Program Chairperson for WFA Las Vegas Meeting, 2012

Session Chair for the WFA Victoria Meeting, 2010

Program Committee Member for WFA Meetings, 2010 to present

Participant at Russell Sage Summer Institute in Behavioral Economics, Trento, Italy, 2004

Member of the American Finance Association, the Western Finance Association, and the Finance Theory Group

PERSONAL

Date of Birth: March 13, 1980; U.S. Citizen; Married with two children