ANASTASSIA FEDYK **February 2021**

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Haas School of Business
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ACADEMIC APPPOINTMENTS

Haas School of Business, University of California Berkeley
Assistant Professor of Finance 2018 – present

EDUCATION

Ph.D. in Business Economics, Harvard University 2012 – 2018
Dissertation: "Essays on Information in Financial Markets"

B.A.: **Princeton University** 2006 – 2010
Major: Mathematics, with honors; Certificate in Program in Finance

WORKING PAPERS

Front Page News: The Effect of News Positioning on Financial Markets. Revise and Resubmit (2nd round), *Journal of Finance.*

Trading on Talent: Human Capital and Firm Performance (with James Hodson). Revise and Resubmit, *Review of Finance.*

When Can the Market Identify Old News? (with James Hodson).

Artificial Intelligence, Firm Growth, and Industry Concentration (with Tania Babina, Alex He, and James Hodson)

Asymmetric Naïveté: Beliefs about Self-Control.

Managerial Structure and Performance-Induced Trading (with Saurin Patel and Sergei Sarkissian).

Lehman's Lemons: Do Career Disruptions Matter for the Top 5%? (with James Hodson).

PUBLICATIONS

Disagreement after News: Gradual Information Diffusion or Differences of Opinion? Forthcoming, *Review of Asset Pricing Studies.*

"Can Machine Learning Solve Your Business Problem?" In *HBR Guide to Data Analytics Basics for Managers* (pp. 111-119). Boston, MA: Harvard Business Review Press, 2018.

"How to Tell If Machine Learning Can Solve Your Business Problem. *Harvard Business Review,* November 25, 2016.

"Research: How Investors' Reading Habits Influence Stock Prices." *Harvard Business Review,* September 2, 2016.

TEACHING

UC Berkeley Haas, MBA-203, Introduction to Finance Fall 2020

UC Berkeley Haas, EWMBA-203, Introduction to Finance Spring 2019

Summer School on Textual Data in Finance Summer 2017
Graduate-level training course for European Union H2020 initiative BigDataFinance

Harvard University, Ec 970, Information in Financial Markets Spring 2016
Teaching award: Certificate of Excellence and Distinction in Teaching

TEACHING (Cont.)

Harvard University, Ec 970, Behavioral Finance Spring 2015
Teaching award: Certificate of Excellence and Distinction in Teaching

III School in Machine Learning and Knowledge Discovery in Databases Fall 2014
Graduate-level lecture on big data in finance; University of São Paulo, Brazil

Harvard University, Ec 970, Behavioral Economics & App. in Markets. Spring 2013, 2014
Teaching award: Certificate of Excellence and Distinction in Teaching

HONORS AND AWARDS

Hillcrest Behavioral Finance Award, Finalist 2019
Paper: When Can the Market Identify Stale News?

Northern Finance Association, Best Paper on Market Microstructure 2019
Paper: Disagreement after News: Gradual Information Diffusion or Differences of Opinion?

Carlsberg Foundation Special Prize for Young Scholar at the NCBEE, Winner 2018
Paper: Asymmetric Naivete: Beliefs about Self-Control

Northern Finance Association, Best Paper on Long Term Investments 2018
Paper: Trading on Talent: Human Capital and Firm Performance

FMA Napa Conference, Best Paper Award 2018
Paper: Front Page News: The Effect of News Positioning on Financial Markets

Jack Treynor Prize from the Institute for Quantitative Research in Finance, Winner 2017
Paper: Trading on Talent: Human Capital and Firm Performance

European Finance Association, Best Ph.D. Paper Award 2017
Paper: Front Page News: The Effect of News Positioning on Financial Markets

PanAgora Asset Management Dr. Richard A. Crowell Memorial Prize, Second Place 2017
Paper: Trading on Talent: Human Capital and Firm Performance

WFA Cubist Systematic Strategies PhD Candidate Award for Outstanding Research 2017

Hillcrest Behavioral Finance Award, Finalist 2016
Paper: Front Page News: The Effect of News Positioning on Financial Markets

World Finance Conference, Top 3 Best Paper Award 2016
Paper: News Consumption: From Information to Returns

KEYNOTE ADDRESSES

Financial Data Science Association 2016
Keynote Speech: “Information Propogation in Financial Markets”

2nd workshop on Web and Data Science for News Publishing, WWW Conference 2015
Keynote Speech: “Supply and Demand: Propagation and Absorption of News”

PRESENTATIONS

FIRS Conference (scheduled); Norwegian School of Economics (scheduled); Rutgers Business School (scheduled); Oklahoma University; AFA Annual Meeting; 2021

NBER Corporate Finance (*co-author presenting*); UC Berkeley Law School; Vienna Graduate School of Finance; FOM Conference (*co-author presenting*); WAPFIN; Virtual Finance Seminar Series; Sao Paulo School of Economics; Investments and Wealth Institute; EFA Annual Meeting; Labor and Finance Group Conference; NBER Summer Institute (*co-author presenting*); AFFECT; RCFS/RAPS Winter Conference; AFA Annual Meeting 2020

PRESENTATIONS (Cont.)

University of Utah; Wash U Olin; UBS and UMD Quantitative Investing Conference; Kelley Junior Finance Conference; 8th International Moscow Finance Conference; Helsinki Finance Seminar; BI Norwegian Business School Workshop on Text Data; Norges Bank; NFA Annual Meeting; University of Colorado-Boulder Leeds; Securities and Exchange Commission; SITE Workshop on Experimental Economics; ESSFM Gerzensee; European Behavioral Economics Meeting; WFA Annual Meeting; 4th Rome Junior Finance Conference; FIRS Conference; 4th Annual News and Finance Conference; AFA Annual Meeting — 2019

Chicago Booth Asset Pricing Conference; Duke Fuqua; Rutgers Business School; MIT Sloan Junior Finance Faculty Conference; Columbia GSB; EFA Annual Meeting; Nordic Conference on Behavioral and Experimental Economics; Central European University; SITE Workshop on Psychology and Economics; SED Annual Meeting; ESSFM Gerzensee (evening session); ECWFC at the WFA; Arrowstreet Capital; FMA Napa Conference; Federal Reserve Board; Emory Goizueta; UCLA Anderson; University of Washington Foster; University of Zurich; London School of Economics London Business School; UC Berkeley Haas; Stanford GSB; UVA Darden; Georgetown McDonough; AFA Annual Meeting — 2018

Hillcrest Asset Management; Cubist Systematic; PanAgora Asset Management; EFA Annual Meeting; SITE Workshop on Experimental Economics; Fidelity Investments; WFA Annual Meeting; Institut Jozef Stefan; Trans-Atlantic Doctoral Conference; AEA Annual Meeting — 2017

State Street Global Advisors; World Finance Conference; Trans-Atlantic Doctoral Conference; Fundação Getúlio Vargas; Teradata Corporation; Bloomberg L.P.; Nordic Conference on Behavioral and Experimental Economics — 2013-2016

RESEARCH GRANTS

Center for Equity, Gender, and Leadership — 2020
Project: "Understanding Glass Ceilings across the Universe of U.S. Firms"

Clausen Center for International Business and Policy — 2020
Project: "The Impact of AI Adoption on Firms and Workers"

Fisher Center for Business Analytics Faculty Research Grant — 2020
Project: "Company Name Disambiguation and Industry Mapping using Resume Data"

Pershing Square Venture Fund for Research on the Foundations of Human Behavior — 2017
Project: "Front Page News: The Effect of News Positioning on Financial Markets"

Hillcrest Asset Management Research Grant — 2017
Project: "Front Page News: The Effect of News Positioning on Financial Markets"

Russell Sage Foundation Small Research Grant — 2015
Project: "Asymmetric Naïveté: Beliefs about Self-Control"

Pershing Square Venture Fund for Research on the Foundations of Human Behavior — 2015
Project: "Asymmetric Naïveté: Beliefs about Self-Control"

Lab for Economic Applications and Policy Grant — 2015
Project: "Asymmetric Naïveté: Beliefs about Self-Control"

PROFESSIONAL ACTIVITIES

Program committees: EFA Annual Meeting 2021; FMA Best Paper Award, FinTech 2020; MFA Annual Meeting 2020, 2019.

PROFESSIONAL ACTIVITIES (Cont.)

Conference organizing committee: ECWFC at WFA 2020.

Referee: *American Economic Review, Quarterly Journal of Economics*, *Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Review of Finance, Review of Economics and Statistics, Journal of Public Economics, Journal of Empirical Finance, Journal of Corporate Finance.*

Discussant: AFA Annaul Meeting 2021; EFA Annual Meeting 2020; WFA Annual Meeting 2020; Finance in the Cloud 2020; AFA Annual Meeting 2020; 8th International Moscow Finance Conference 2019; ESSFM Gerzensee 2019, 2018; WFA Annual Meeting 2019; SFS Cavalcade 2019; UN PRI Academic Conference 2018; EFA Annual Meeting 2018; TADC 2017, 2015, 2014.

Session chair: Colorado Finance Summit 2019; SED Annual Meeting 2018.

OTHER EMPLOYMENT

Trendrating S.A., Research Consultant 2016-2018
Advising research efforts on estimating the performance effects of overlaying Trendrating's momentum signals on top of mutual fund portfolios.

Bloomberg Media, Research Consultant 2015
Estimating financial impact of creative advertising.

Goldman Sachs, Investment Management Division, Senior Analyst 2010–2012
Research and Portfolio Management in the Quantitative Investment Strategies group
Managing equity, fixed income, currency, and credit portfolios. Research on sector-specific signals; statistical arbitrage strategies; regime-switching models.