

Bernard Herskovic

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Employment

2015 - Assistant Professor of Finance, UCLA Anderson School of Management

Education

2010 - 2015 Ph.D. in Economics, New York University (NYU)
2008 - 2010 M.A., Economics, Pontifícia Universidade Católica do Rio de Janeiro (PUC-Rio)
2004 - 2008 B.A., Economics, Universidade Federal de Minas Gerais (UFMG)

Research Interests

Financial Economics, Economic Theory, Macroeconomics, Asset Pricing, Networks.

Publication

1. “The Common Factor in Idiosyncratic Volatility: Quantitative Asset Pricing Implications”
(with Bryan Kelly, Hanno Lustig and Stijn Van Nieuwerburgh)
Journal of Financial Economics, forthcoming

Working Papers

2. “Networks in Production: Asset Pricing Implications”
3. “Risk Reallocation in OTC Derivatives Networks” (with Andrea Eisfeldt and Emil Siriwardane)
4. “Acquiring Information Through Peers” (with João Ramos)
5. “Promoting Educational Opportunities: long-run implications of affirmative action in college admissions” (with João Ramos)

Teaching

2016 MBA Investment Management at UCLA Anderson
2013–2015 Undergraduate Microeconomics at NYU Stern (teaching fellow, 4 semesters)
2013 Undergraduate International Economics at NYU (instructor, summer).
2009–2013 Teaching Assistant: Ph.D. and MA Microeconomics II at PUC-Rio (Fall 2009),
Ph.D. Microeconomics I at NYU (fall 2011), Ph.D. Financial Theory I at NYU
Stern (fall 2012), Master’s Microeconomics at NYU (spring 2013)

Research Experience and Other Employment

2012 - 2014 Research Assistant for Prof. Stijn van Nieuwerburgh, NYU Stern. New York, US.
2010 Researcher at UFMG, Economics Department. Belo Horizonte, Brazil.
2005 - 2008 Economics undergraduate honors program at UFMG. Belo Horizonte, Brazil.

Referee

American Economic Review, Journal of Empirical Finance, Review of Finance.

Honors, Scholarships, and Fellowships

- 2015 Cubist Systematic Strategies Ph.D. Candidate Award for Outstanding Research
- 2012 C.V. Starr Center Fellowship, NYU.
- 2010 - 2015 McCracken Ph.D. Fellowship, NYU.
- 2010 FAPEMIG Research Fellowship, Brazilian Government.
- 2010 Fulbright-CAPES Ph.D. Fellowship, Brazilian Government (declined).
- 2009 Honorable Mention, MA dissertation Summer Paper, PUC-Rio.
- 2009 - 2010 CAPES-PROSUP Academic Performance Fellowship, Brazilian Government.
- 2008 - 2009 CNPq M.A. Fellowship, Brazilian Government.
- 2008 Summer Course Fellowship, PUC-Rio.
- 2007 Academic Relevance, UFMG Honors Program, UFMG.
- 2006 Honorable Mention, UFMG Honors Program, UFMG.
- 2005 - 2007 Undergraduate Honors Program fellowship at UFMG, Brazilian Government.

Presentations

- 2016 University of Melbourne (scheduled Sep 9)
- 2015 Arizona State University W.P. Carey, USC Marshall, Duke Fuqua, Federal Reserve Board, UCLA Anderson, Chicago Booth, Kellogg, London School of Economics, London Business School, UCSD Rady, UC Berkeley Haas, Western Finance Association Meeting, Society for Economic Dynamics Meeting, IPEA (Brasília), FGV São Paulo School of Economics, Insper, PUC-Rio, FGV-EPGE, Econometric Society World Congress, Southern California Finance Conference at CMC, LSE conference on Economic Networks and Finance (scheduled Dec 11).
- 2014 Latin American Meeting of the Econometric Society, PUC-Rio, NYU Stern Macro Lunch Seminar, NYU Stern Finance Job Market Workshop, NYU Macro Student Lunch Seminar, NYU Financial Economics Workshop.

Other relevant workshops and conferences attended

- 2015 NBER Asset Pricing Meeting (Chicago and Stanford).
- 2014 NBER Summer Institute (Cambridge).
- 2013 NBER Summer Institute; MIT Capital Markets Research Workshop.
- 2012 Princeton Initiative: Macro, Money and Finance.