# Sofonias Alemu Korsaye


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| Contact Information | Carey Business School<br>Johns Hopkins University<br>555 Pennsylvania Avenue NW,<br>Washington, DC 20001, USA | *E-mail:* sofonias.korsaye@jhu.edu<br>*Website:* www.sofoniaskorsaye.com |


**Research Focus** Theoretical and Empirical Asset Pricing, Machine Learning, and Financial Econometrics

**Employment** Assistant Professor of Finance, **Johns Hopkins University, Carey Business School**, 2024 -

**Education** Ph.D. in Finance, **Swiss Finance Institute**, 2023

M.Sc. in Finance and Banking (*cum laude*), **University of Rome Tor Vergata**, 2016

B.A. in Mathematics, **University of Rome Tor Vergata**, 2014

**Academic Visits** Visiting Ph.D. Student, **Booth School of Business, University of Chicago**, 2022

**Published Papers** **The Global Factor Structure of Exchange Rates**
(with Fabio Trojani and Andrea Vedolin)
*Journal of Financial Economics: (Editor's Choice JFE)*

**Smart Stochastic Discount Factors**
(with Alberto Quaini and Fabio Trojani)
*Management Science*

**Working Papers** **Investor Beliefs and Trading Frictions**
*The Brattle Group Ph.D. candidate award for outstanding research*

**Referee Activity** *The Journal of Finance, Review of Financial Studies, Review of Finance, Journal of Econometrics, Management Science*

**Honors** The Brattle Group Ph.D. candidate award for outstanding research 2023. Swiss National Science Doc Mobility grant 2022, AFA Ph.D. student grant 2020, Open Source Economics grant 2019, and M.Sc in Finance and Banking award for merit 2016

**Teaching** **Johns Hopkins University – Carey Business School** *Statistical Analysis (2024 -)*

**Collegio Carlo Alberto – University of Turin** *Foundations of Data Science (2022)*

**University of Lugano** *Data Science and Convex Optimization Methods for Empirical Finance (2021)*

**Swiss Finance Institute** *Convex Optimization and Machine Learning Applications (2020)*

**Programming Skills** Python, Matlab, C, C++

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| Language Skills | English (advanced), Italian (native), and Amharic (native) |
| Nationality | Ethiopian |