Sofonias Alemu Korsaye

October 2022

Contact Information

Swiss Finance Institute
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Research Focus

Theoretical and Empirical Asset Pricing, Machine Learning, and Financial Econometrics

Education

Ph.D. in Finance, **Swiss Finance Institute**, (expected) June 2023

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

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

Academic Visits

Visiting Ph.D. Student, **Booth School of Business, University of Chicago**
January 2022 - August 2022

Working Papers

Investor Beliefs and Market Frictions
(*Job Market Paper*)

The Global Factor Structure of Exchange Rates
(with Fabio Trojani and Andrea Vedolin)
Forthcoming: Journal of Financial Economics

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

Presentations

Investor Beliefs and Market Frictions: Finance Brownbag, Booth School of Business, 2022

The Global Factor Structure of Exchange Rates: NBER International Finance and Macroeconomics Meeting, 2020. University of Geneva (Virtual), 2020. SFI Research days, Gherzensee, Switzerland (Virtual), 2020. 7th Asset Pricing workshop Centre for Applied Macro-Finance, York, England (Virtual), 2020 Paris December Finance Meeting, France (Virtual), 2020. Econometric Society World Congress, Milan, Italy (Virtual), 2020. Society for Economic Dynamics Annual Meeting, Minneapolis, USA (Virtual), 2021. Midwest Finance Association Annual Meeting (Virtual), 2021. 2nd Frontiers of Factor Investing Conference, Lancaster, England (Virtual), 2021

Smart Stochastic Discount Factors: Annual SoFiE conference Shanghai, China, 2019. SFI Research days Gherzensee, Switzerland, 2019. OSE Lab, Chicago, USA, 2019. Annual Mathematical Finance Congress, Vienna, Austria, 2019. Workshop on Big Data JRC, Ispra, Italy, 2019. XXI Workshop on Quantitative Finance, Naples, Italy, 2020. 13th International Conference on Computational and Financial Econometrics, London, England (Virtual), 2021. Econometric Research in Finance Workshop 2021, Warsaw, Poland (Virtual), 2021

Referee Activity

Management Science

Scholarships & Awards

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 Experience

Swiss Finance Institute, Switzerland
Teaching Assistant
- Empirical Asset Pricing (2021): Teaching assistance to Prof. Kenneth J. Singleton – Ph.D. level
- Machine Learning in Asset Pricing (2020): Teaching assistance to Prof. Dacheng Xiu – Ph.D. level

Instructor
- Convex Optimization and Machine Learning Applications (2020) – Master / Ph.D. level

University of Geneva, Switzerland
Teaching Assistant
- Wealth Management and Law in Practice (2020-2021): Teaching assistance to Prof. Michel Girardin – Master level
- Private Banking in Practice (2018-2020): Teaching assistance to Prof. Michel Girardin – Bachelor level
- Applied Macroeconomics for Portfolio Management (2018-2020): Teaching Assistance to Prof. Michel Girardin– Master level

University of Lugano, Switzerland
Teaching Assistant
- Data Science and Convex Optimization Methods for Empirical Finance (2021): Teaching assistance to Prof. Fabio Trojani – Master / PhD level
- Convex Optimization Methods and Machine Learning Applications (2020): Teaching assistance to Prof. Fabio Trojani – Master / PhD level

Collegio Carlo Alberto – University of Turin, Italy
Teaching Assistant
- Foundations of Data Science I (2022): Teaching assistance to Prof. Fabio Trojani and Prof. Patrick Gagliardini – Master level

Instructor
- Foundations of Data Science II (2022) – Master level

Programming Skills

Python, Matlab, C, C++

Language Skills

English (advanced), Italian (native), and Amharic (native)

Nationality

Ethiopian

References

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Dacheng Xiu
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