SNEHAL BANERJEE

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CONTACT

Office: Room 4S149, Otterson Hall, Rady School of Management
Mail: 9500 Gilman Drive MC 0553, UC San Diego, La Jolla, CA 92093-0553
Email: snehalb@ucsd.edu

EMPLOYMENT

Associate Professor of Finance (with tenure), Rady School of Management, UC San Diego, 2015-
Associate Professor of Finance, Kellogg School of Management, Northwestern University, 2012-15
Assistant Professor of Finance, Kellogg School of Management, Northwestern University, 2007-12

EDUCATION

Ph.D. in Finance, Graduate School of Economics, Stanford University, 2007
    Committee: Ilan Kremer (advisor), Anat Admati, Peter DeMarzo, Paul Pfleiderer
B.A. summa cum laude, Brandeis University, 2002
    Majors: Economics, Mathematics, Computer Science

PUBLICATIONS

When transparency improves, must prices reflect fundamentals better? (with J. Davis and N. Gondhi)
    Review of Financial Studies, 2018, 31(6):2377-2414
Signal or noise? Uncertainty and learning about whether other traders are informed (with B. Green)
    Journal of Financial Economics, 2015, 117(2):398-423
Trading in Derivatives when the Underlying is Scarce (with J. J. Graveline)
    Journal of Financial Economics, 2014, 111(3):589-608
The Cost of Short-Selling Liquid Securities (with J. J. Graveline)
    Journal of Finance, 2013, 68(2):637-664
Factor-loading Uncertainty and Expected Returns (with C. Armstrong and C. Corona)
    Review of Financial Studies, 2013, 26(1):158-207
Learning from Prices and the Dispersion in Beliefs
    Review of Financial Studies, 2011, 24(9):3025-3068
    Winner of the *RFS Young Researcher Prize*, 2010
Disagreement and Learning: Dynamic Patterns of Trade (with I. Kremer)
    Journal of Finance, 2010, 65(4):1269-1302
Price Drift as an Outcome of Differences in Higher Order Beliefs (with R. Kaniel and I. Kremer)
    Review of Financial Studies, 2009, 22(9):3707-3734

WORKING PAPERS

Choosing to Disagree in Financial Markets (with J. Davis and N. Gondhi)
Strategic trading, unobservable information acquisition and market breakdowns (with B. Breon-Drish)
Leaks, disclosures and internal communication (with T. Kim)
    Winner of the *CICF 2018 Best Paper Award*
Dynamic Information Acquisition and Entry into New Markets (with B. Breon-Drish)
Conceal to Coordinate (with T. Kim and V. Mangla)
Transparency versus Tone: Public Communication with Limited Commitment (with Q. Liu)

HONORS AND AWARDS

Winner of China International Conference in Finance (CICF), Best Paper Award, 2018
Invited Speaker, Brazilian Finance Society Meeting, July 2016
Best Discussant Award, Mitsui Finance Symposium, 2014
Excellence in Refereeing Award, American Economic Review, 2013
The Review of Financial Studies Young Researcher Prize, 2010
Stanford Graduate School of Business Fellowships, 2002-06
Morris and Anna Feldberg Best Student in Economics Award, 2002
Phi Beta Kappa, 2001 (Inducted Junior Year)
Schiff Undergraduate Fellowship, 2000

TEACHING

Courses: MBA Core Finance (Rady), MBA Investments (Rady), MBA Turbo Finance (Kellogg), Undergraduate Principles of Finance (Kellogg), PhD Asset Pricing I (Kellogg)
Ph.D. Committee: Jesse Davis (2016, University of North Carolina), Naveen Gondhi (2016, INSEAD), Riccardo Sabbatucci (2016, Stockholm School of Economics), Ce Liu (expected 2019), Youngjae Choi (expected 2020), Peicong Hu (expected 2020)

PROFESSIONAL SERVICE

Associate Editor, Management Science, 2018 to present
Referee: AEJ: Macroeconomics, AEJ: Microeconomics, American Economic Review, Econometrica, Journal of Accounting Research, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Finance, Journal of Financial Economics, Journal of Financial Markets, Journal of Political Economy, Management Science, Review of Economic Studies, Review of Financial Studies
Program Committee: WFA Meetings, 2010 to present; FIRS Meeting, 2015 to present;
    Cambridge Corporate Finance Theory Symposium, 2016;
    Conference on Financial Economics & Accounting, 2016;
    SFS Finance Cavalcade, 2018
Session Chair: WFA Meeting, 2010; Security Market Auctions and IPOs Conference, 2012; AFA Meeting, 2016