

ANISHA GHOSH

Assistant Professor of Finance
McGill University, Desautels Faculty of Management
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Degrees

London School of Economics, London, England: PhD-2009.
London School of Economics, London, England: MRes-2005 (*Distinction*).
Presidency College, Kolkata, India: BSc-2003 (*Rank 1 in University*).

Major Fields of Interest

Asset Pricing, Financial Econometrics, Macroeconomics

Positions Held

Frank A. and Helen E. Risch Faculty Development Professorship in Business, Tepper School of Business, CMU: 2012-2014.
Assistant Professor of Finance, Tepper School of Business, CMU: 2009 - 2017.
Assistant Professor of Finance, Desautels Faculty of Management, McGill University: 2017 - Present.

Other Positions

Visiting Faculty, The Wharton School, The University of Pennsylvania: 2014-2015.
Visiting Research Scholar, Department of Economics, NYU: Fall 2007.

Publications

“Asset Pricing Tests with Long Run Risks in Consumption Growth,” *Review of Asset Pricing Studies* 1, (2011), 96-136 (with G. Constantinides). [118 citations]

“Can Rare Events Explain the Equity Premium Puzzle?,” *Review of Financial Studies* 25 (2012), 3037-3076 (with C. Julliard). [112 citations]

“What is the Consumption-CAPM Missing? An Information-Theoretic Framework for the Analysis of Asset Pricing Models,” *Review of Financial Studies* 30 (2017), 442-504, (with C. Julliard and A. Taylor). [19 citations, including 2 citations in Lars Hansen’s Nobel Lecture]

“Asset Pricing with Countercyclical Household Consumption Risk,” *Journal of Finance* 72 (2017), 415-460 (with G. Constantinides). [40 citations]

Working Papers

“The Bias-Corrected Relation Between Expected Market Return and Variance,” Revise and Resubmit at *The Econometrics Journal*, (with O. Linton).

“An Information-Theoretic Asset Pricing Model,” (with C. Julliard and A. Taylor).

“Income Versus Consumption Inequality: The Role of Time-Varying Higher Moments.”

“The Market Price of Business Cycle Fluctuations,” (with C. Julliard).

“What Information Drives Asset Prices?,” (with G. Constantinides).

“Rational Expectations or Distorted Beliefs? Measuring Beliefs From Asset Prices,” (with G. Rousselet).

Other Publications

“Optimal State Estimation of Controllable Quantum Dynamical Systems,” *Physical Review A* 85,032305 (2012).

Seminar and Conference Presentations

2018

AFA

2017

AFA (Discussant); University of Oxford (Said Business School and Department of Economics); McGill University; SFS Cavalcade (Discussant); WFA

2016

University College London; Imperial College; London School of Economics; University of Toronto; McGill University; NBER Summer Institute, Economic Fluctuations Workshop; European Summer Symposium in Financial Markets, Gerzensee, Switzerland; SFS Cavalcade (Discussant); EFA (Discussant)

2015

NBER Summer Institute, Asset Pricing Workshop; European Summer Symposium in Financial Markets, Gerzensee, Switzerland; Society for Economic Dynamics Annual Meeting, Warsaw, Poland

2014

ANISHA GHOSH

Wharton

2013

Johns Hopkins University; Carnegie Mellon University

2012

AFA; University of Maryland

2011

Fourth Annual SoFiE Conference, University of Chicago

2010

Stanford GSB; Stanford Institute for Theoretical Economics 2010 Workshop; WFA (Discussant); Early Career Women in Finance Conference, Victoria, Canada; 21st Annual Conference on Financial Economics and Accounting, University of Maryland (Discussant)

2009

London Business School; INSEAD; Carnegie Mellon University; UCSD, University of Illinois at Urbana Champaign; NY Fed; University of Wisconsin at Madison; Penn State University

Professional Activities

Ad Hoc Referee for American Economic Review, Journal of Finance, Review of Financial Studies, Review of Economic Studies, Journal of Financial Econometrics, Journal of Empirical Finance, Finance Research Letters, Journal of Econometrics, Econometric Theory, Journal of Applied Econometrics, Review of Finance, Journal of Financial and Quantitative Analysis.