Alexander M. Chinco

Contact

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June 15, 2019

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Interests

Behavioral Finance, Asset Pricing, Real-Estate Finance

Positions

University of Illinois, Gies College of Business. Champaign, IL
Assistant Professor, Finance (2014 -)

University of Chicago, Booth School of Business. Chicago, IL
Visiting Professor, Finance (2019 - 2020)

Education

New York University, Stern School of Business. New York, NY
Ph.D., Finance (2008 - 2014)

University of Chicago. Chicago, IL
B.A., Economics (2003 - 2006)

Papers

Published:

Misinformed Speculators And Mispricing in The Housing Market
Authors: Alex Chinco and Chris Mayer
Review of Financial Studies (2016) 29(2)

Sparse Signals in The Cross-Section Of Returns
Authors: Alex Chinco, Adam Clark-Joseph, and Mao Ye
Journal of Finance (2019) 74(1)

Working Papers:

Estimating The Anomaly Baserate
Authors: Alex Chinco, Andreas Neuhierl, and Michael Weber
R&R, Journal of Financial Economics

The Sound of Many Funds Rebalancing
Authors: Alex Chinco and Slava Fos
Solicited, Review of Asset-Pricing Studies
FRA Best Paper 2017

The Madness of Crowds And The Likelihood of Bubbles
Author: Alex Chinco
Submitted
FRA Best Paper 2018

Trading on Coincidences
Author: Alex Chinco
R&R, Management Science

The Timescale of Trading Volume
Authors: Alex Chinco and Mao Ye

Predictor-Selection Risk
Author: Alex Chinco

RESEARCH GRANTS

National Science Foundation Grant 2018-2022: $422,288.
Principle Investigators: Alex Chinco, Adam Clark-Joseph, and Mao Ye

ACTIVITIES

Presentations:

2020: AFA Meetings

2019: AFA Meetings, Notre Dame, Imperial College, Washington University in St. Louis, Midwest Finance Association, HEC-McGill Winter Finance Workshop, UMass Amherst, UCLA, Future of Financial Information Conference, Cavalcade, Mitsui Finance Symposium, WFA Meetings, NBER Summer Institute, SITE Asset-Pricing Theory and Computation, Chicago Booth, TCU Finance Conference

2018: Emory, Rodney White Conference, Duke, Adam Smith Conference, Michigan, NYU Stern Microstructure Meeting, SoFiE Conference, INSEAD Finance Symposium, CEPR-Imperial-Plato Market Innovator Conference, Wabash River Conference, NBER Behavioral Finance, SEC Division of Economic And Risk Analysis, FRA Conference, Maastricht

2017: Maryland, Colorado, Young-Scholars Finance Consortium, SFS Cavalcade, Stockholm Conference on The Econometrics of Financial Markets, NBER Summer Institute, Helsinki Finance Summit, Booth Empirical Asset-Pricing Conference, FRA Conference

2016: AFA Meetings, Yale, Washington University in St. Louis, Michigan State FCU Conference, FINRA Market-Structure Conference, CalTech

2015: FRA Conference, NFA Conference, Central-Bank Conference on Market Microstructure, AFA Meetings

2014: NYU Stern, NUS IRES Conference, AOBF, Rochester, AFA Meetings

2013: Arizona State, Ohio State, Illinois, Wharton, Yale, Toronto, AFA Meetings, AEA Meetings

2012: NBER Behavioral Finance, NBER Real Estate, HULM Conference

Discussions:

2019: AEA Meetings, AFA Meetings, Midwest Finance Association, Chicago Booth Conference on Behavioral Approaches to Financial Decision-Making, Cavalcade, FIRS Conference

2018: AFA Meetings, FMA Conference on Derivatives And Volatility

2017: ASU Sonoran Finance Conference, SFS Cavalcade, Paul Woolley Centre Conference, Yale Junior Finance Conference

2016: AEA Meetings, FIRS Conference, EFA Conference, Miami Behavioral Finance Conference

2015: Tel Aviv University Finance Conference, NBER Behavioral Finance (Fall), AEA Meetings

2014: FIRS Conference

2013: WFA Meetings

Teaching	**Real-Estate Investments** **Debt Instruments And Markets**	
Citizenship	USA. Born: 1985.	
References	Prof. Xavier Gabaix Harvard (617) 496-1488 xgabaix@fas.harvard.edu	Prof. Jeffrey Wurgler NYU Stern (212) 998-0367 jwurgler@stern.nyu.edu