

Krannert School of Management  
Purdue University  
403 West State Street  
West Lafayette, IN 47907

Office: Kran 511  
Tel: +1 (765) 494-6725  
Email: [aatmaz@purdue.edu](mailto:aatmaz@purdue.edu)  
Web: [www.aatmaz.com](http://www.aatmaz.com)

## Academic Employment

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**Krannert School of Management, Purdue University** 2015-Present  
Assistant Professor (Finance)

## Education

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**London Business School** 2010-2015  
PhD in Finance

**London School of Economics** 2008-2009  
MSc Financial Mathematics

**University of London International Programmes** 2005-2008  
BSc Mathematics and Economics

**Turkish Naval Academy** 1996-2000  
BEng Electrics and Electronics Engineering

## Research Interests

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Asset pricing theory, belief based asset pricing, options markets, short-selling markets

## Publications

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**Option Prices and Costly Short-Selling** (with S. Basak) 2019  
Journal of Financial Economics, *Forthcoming*

**Belief Dispersion in the Stock Market** (with S. Basak) 2018  
Journal of Finance, 73, 1225–1279

## Working Papers

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**Stock Return Extrapolation, Option Prices, and Variance Risk Premium** 2019

**Asset Prices and No-Dividend Stocks** (with S. Basak) 2018

**A Dynamic Model of Short Interest** 2014

## Teaching Experience

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### Krannert School of Management, Purdue University

|   |            |
|---|------------|
| Fixed Income Securities (Master's/MBA) ( <i>Avg. eval.: 4.9/5.0</i> )                       | 2016-2018  |
| Financial Engineering (Master's/MBA) ( <i>Avg. eval.: 4.8/5.0</i> )                         | 2016-2018  |
| Seminar in Capital Markets I: Asset Pricing Theory (PhD) ( <i>Avg. eval.: 4.8/5.0</i> )     | 2016, 2018 |
| Seminar in Capital Markets IV: Continuous Time Finance (PhD) ( <i>Avg. eval.: 4.7/5.0</i> ) | 2017       |

## Personal Presentations at Conferences and Seminars

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|---|------|
| AFA Annual Meeting (Atlanta, GA)  | 2019 |
| SFS Finance Cavalcade (New Haven, CT); EFA Annual Meeting (Warsaw, Poland)  | 2018 |
| Asian Meetings of the Econometric Society (Hong Kong); North American Summer Meetings of the Econometric Society (St. Louis, MO); Wabash River Finance Conference (Bloomington, IN)   | 2017 |
| SFS Finance Cavalcade (Atlanta, GA); WFA Annual Meeting (Seattle, WA); EFA Annual Meeting (Vienna, Austria); Wabash River Finance Conference (W. Lafayette, IN); University of Melbourne; Norwegian School of Economics; Michigan State University; Purdue University; BI Norwegian Business School | 2015 |
| EFA Annual Meeting (Lugano, Switzerland)  | 2014 |
| WFA Annual Meeting (Lake Tahoe, NV)   | 2013 |

## Honors and Scholarships

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| American Finance Association Doctoral Student Travel Grant     | 2014      |
| Western Finance Association Travel Grant                       | 2013      |
| SAC Capital PhD Candidate Award for Outstanding Research (WFA) | 2013      |
| London Business School PhD Programme Financial Award           | 2010-2015 |
| London School of Economics External Office Scholarship         | 2008-2009 |
| University of London Sir Edward Stern Prize in Economics       | 2008      |

## Professional Services

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**Refereeing:** Review of Financial Studies, Journal of Financial and Quantitative Analysis, Management Science, Journal of Empirical Finance, Mathematics and Financial Economics

**Internal Service:** Member of committees for faculty recruitment, PhD recruitment, and student excellence. Sponsor for the Purdue investment club