Saketh Aleti

INFORMATION

Address: 504 E Pettigrew St, Apt 540, Durham, NC 27701
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RESEARCH INTERESTS

Financial Econometrics, Asset Pricing, Machine Learning

EDUCATION

Duke University Durham, NC
Ph.D in Economics 2019 - Present

- Courses: Econometrics (Microeconometrics, Time Series, Kernels), Causal Inference & Treatment Effects, High-Frequency Financial Econometrics, Asset Pricing
- Econometrics Major & Finance Minor, Advisor: Tim Bollerslev

Rutgers University New Brunswick, NJ
B.A in Economics and Mathematics 2014 - 2018

- GPA 3.96, Summa Cum Laude
- Economics Honors Program, Advisor: Bruce Mizrach

PUBLICATIONS

"**Bitcoin Spot and Futures Market Microstructure**," with Bruce Mizrach, 2021, *Journal of Futures Markets*, 41 (2): 194-225.

"**Non-Constant Elasticity of Substitution and Intermittent Renewable Energy**," with Gal Hochman, 2021, *Agricultural and Resource Economics Review*, 49 (2): 321-59.

WORKING PAPERS

"The High-Frequency Factor Zoo," (2023), *Job Market Paper*

"News and Asset Pricing: A High-Frequency Anatomy of the SDF," with Tim Bollerslev (2023), *R&R at Review of Financial Studies*

"Intraday Market Return Predictability Culled from the Factor Zoo," with Tim Bollerslev and Mathias Siggaard (2023), *R&R at Management Science*

PRESENTATIONS

Northwestern Kellogg Quantitative Finance Seminar	2023
NBER Big Data and Asset Pricing	2023
Duke University – Financial Econometrics Lunch Group Seminar	2023
Fourteenth Annual SoFiE Conference	2022
SoFiE Financial Econometrics Summer School at Brussels	2022
Duke University – Financial Econometrics Lunch Group Seminar	2022
Duke University – Fuqua Brown Bag Discussion Series	2021
Duke University – Financial Econometrics Lunch Group Seminar	2021
Northeastern Agricultural and Resource Economics Assoc. – Workshop	2019

ACADEMIC EXPERIENCE

Duke University Durham, NC
Head Teaching Assistant Spring 2023 - Fall 2023

- Responsible for holding office hours and review sessions, assisting students, and managing undergraduate TAs
- Courses: Intermediate Microeconomics (undergrad), Statistical Foundations of Econometrics and Data Science (undergrad)

Research Assistant Spring 2021

- Responsible for collecting, cleaning, and analyzing high-frequency financial data and producing tables/figures
- Associated paper: "Realized Semi(Co)Variation: Signs that All Volatilities are Not Created Equal" (Bollerslev, 2021)

Teaching Assistant Fall 2020 - Fall 2022

- Responsible for holding office hours, assisting students, and grading assignments and exams
- Courses: Financial Markets and Investments (undergrad + masters), Time Series Econometrics (masters)

Rutgers University New Brunswick, NJ
Research Assistant 2015 - 2019

- (2017-2019) – Worked under Prof. Gal Hochman on three projects: analyzing the economic effects of climate shocks on global agricultural markets (Hochman et al., 2022), programming political-economic models to understand the effect of political uncertainty on the optimal taxation of externalities (Hochman & Zilberman, 2021), and programming dynamic CGE models to study the effects of bio-energy carbon capture and storage technology on the economy and environment (Hochman et al., 2020)
- (2015-2016) – Worked under Prof. Waheed Bajwa to produce experimental performance results for Cloud-KSVD, a distributed machine learning algorithm

Grader and Learning Assistant 2016 - 2018

- Responsible for holding office hours, assisting students during a weekly recitation section, and grading assignments
- Courses: Calculus II and Introduction to Real Analysis

Professional Experience

PanAgora Asset Management Boston, MA
Equity Research Intern Summer 2023

- Applied machine learning and natural language processing techniques on large textual datasets to forecast returns and construct trading strategies

AXA Advisors – Envision Strategic Financial Internship Woodbridge, NJ
Summer 2016

- Analyzed mutual funds through Morningstar for clients
- Cleaned and reorganized client database and documents

Referee Work

Journal of Financial Econometrics	2023
Journal of Futures Markets	2022
Agricultural and Resource Economics Review	2021

Honors & Awards

Summer Research Fellowship, Duke University	2020 - 2022
PhD Fellowship, Duke University	2019 - 2022
Presidential Scholarship, Rutgers University	2014 - 2018
Economics Honors Program – Highest Honors, Rutgers University	2018
Henry Rutgers Scholar Award, Rutgers University	2018

Programming Languages

Python (advanced, experience with Pandas, NumPy, SciPy, and TensorFlow), **MATLAB** (intermediate), **R** (beginner), **SAS** (beginner), **SQL** (beginner)