Indrajit Mitra

Ross School of Business
University of Michigan
701 Tappan Avenue, R5368
Ann Arbor, MI 48109 – 1234
Phone: 734-7638636
Email: imitra@umich.edu
Web: https://sites.google.com/a/umich.edu/indrajitmitra/

Employment

2015 – present	**Ross School of Business, University of Michigan** Assistant Professor of Finance (July 2015 – present)
2008 – 2009	MSCI, Barra, Senior Research Associate
2005 – 2008	Thomson Financial, Senior Quantitative Analyst
2003 – 2005	University of California, Berkeley, Physics Department, Post-doctoral Fellow

Education

2009 – 2015	**MIT Sloan School of Management** PhD, Financial Economics. Dissertation "Essays in Financial Economics" Dissertation Committee: Leonid Kogan, Jonathan Parker, Andrey Malenko
1998 – 2003	**Princeton University** PhD, Theoretical Particle Physics
1993 – 1998	**Indian Institute of Technology, Kharagpur, India** M.Sc., Physics (1998), B.Sc., Physics (1996)

Research Interests

Asset Pricing, Financial frictions, Macro-finance, General equilibrium, Labor, Dynamic Contracting.

Working Papers

"Slow Recovery in an Economy with Uncertainty Shocks and Optimal Firm Liquidation", March, 2018.

"Time-varying Risk Premium and Unemployment Risk Across Age Groups" (with Y. Xu), May 2018.

"Accuracy Verification for Numerical Solutions of Equilibrium Models" (with L. Kogan), March 2017.

Work in Progress

"A Risk-Neutral Perspective on Unemployment Risk" (with Y. Xu).

"Job Values and Financial Values in the Cross-section" (with R. Hall).

"Heterogeneous Agents under Information Processing Constraints" (with S. Kozak).

"Slow Hiring, Fast Firing: A Theory of Labor Financing" (with E. Benmelech and N. Bergman), March 2017.

"Political Uncertainty and the Size of Bailouts" (with Y. Xu).

Awards

2009 – 2014	MIT Sloan Doctoral Program Fellowship
1998	Joseph Henry Prize, Princeton University, Department of Physics
1998	Princeton University Fellowship in Mathematics and Natural Sciences
1996	Gold Medal, National Physics Olympiad (India)

Teaching Experience

Current Courses**:** (Ross School of Business)

- FIN 300 (Winter -- 2016, 2017, 2018): Core finance course for BBA students.
- FIN 872 (Winter 2017): Continuous time methods for PhD students.

Previous Courses:

- As a teaching assistant at MIT Sloan: Advanced Corporate Risk Management, International Finance, Investments, Analytics of Finance, Mathematics Boot-camp for Master of Finance students.

CONFERENCE AND SEMINAR PRESENTATIONS (* indicates presentation by co-author)

2018	AFA, North American Summer Meeting Econometric Society, European Summer Meeting Econometric Society, EFA*, Barcelona GSE Summer Forum*, Stanford SITE, City Univ. Hong Kong (upcoming), HKU (upcoming), NTU Singapore (upcoming), Ohio State (upcoming)
2017	MFA, U.C. Berkeley (Haas)*, UCLA (Anderson)*
2016	MFA, WFA.
2015	MIT Capital Markets Workshop, Duke University (Fuqua), Imperial College, London School of Economics, University of Michigan (Ross), Michigan State University, University of Minnesota (Carlson), University of Pennsylvania (Wharton).
2014	Duke-UNC AP Conference*, Minnesota Macro – Asset Pricing conference*, MIT Capital Markets Workshop, SED Annual Meeting*, SITE.

PROFESSIONAL SERVICE

Conference Program Committee:

- WFA 2017, 2018
- EFA 2018
- NFA 2018
- MFA Annual Meeting 2016

Discussions:

- "Level and Volatility Shocks to Fiscal Policy: Term Structure Implications", by L. Bretscher, A. Hsu, and A. Tamoni, NFA (2017).
- "Government Debt and the Returns to Innovation", by M. Croce, T. Nguyen, S. Raymond, and L. Schmid, WFA (2017).
- "A Reexamination of Contingent Convertibles with Stock Price Triggers" by G. Pennacchi and A. Tchistyi, FIRS (2016).
- "The Consumption Risk of Bonds and Stocks" by S. Bryzgalova and C. Julliard, MFA (2016).

PERSONAL INFORMATION

- Citizenship: United States
- Languages: English