

# Atreya Dey

Cambridge University  
Judge Business School  
Cambridge, England

Phone: +44 7548590865  
Email: atreya.dey@ed.ac.uk  
Homepage: <https://www.atreyadey.com/>

## Academic Placements

Cambridge University - Postdoctoral Research Associate September, 2025  
*Cambridge Judge Business School, Cambridge Endowment for Research in Finance* Cambridge, England

## Education

Ph.D. in Financial Technology (*No Corrections*) August, 2025  
*University of Edinburgh Business School, Baillie Gifford Full Scholarship* Edinburgh, Scotland  
*Visiting Scholar. Columbia University, Fall 2024.* New York, New York  
Master of Science in Data Science 2019  
*Northwestern University* Evanston, Illinois  
Bachelor of Arts in Economics and Math (minor) 2015  
*Haverford College, Questbridge Full Scholarship* Haverford, Pennsylvania

## Working Papers

### **Inattention to the Coming Storm? Rising Seas and Sovereign Credit Risk** [\[Link\]](#)

*Best PhD Paper Award - Principles of Responsible Investing Academic Conference 2024*

Media interview with the PRI [\[Youtube\]](#)

Presentations: 1. Journal of Financial and Quantitative Analysis/Baruch Climate Finance Conference Poster (to be presented), 2. AFA Poster Session, 3. UNPRI Academic Conference, 4. China International Conference in Finance, 5. FMA Applied Finance Conference, 6. Financial Stability Seminar at the Bank of Portugal, 7. International Banking, Economics, and Finance Association at the ASSA meetings, 8. Global Research Alliance for Sustainable Finance and Investment.

### **Volatile Temperatures and their Effects on Equity Returns and Firm Performance** [\[Link\]](#)

Presentations: 1. Financial Stability Workshop of the Federal Reserve Board, 2. Yale Initiative on Sustainable Finance, 3. Southern Finance Association, 4. Columbia University Sustainable Development Seminar, 5. Climate Econometrics series, 6. Commodity and Energy Markets Association Annual Meeting, 7. Global Research Alliance for Sustainable Finance and Investment, 8. Institute for Quantitative Investment Research, 9. European Economic Association, 10. Frontiers of Factor Investing.

### **Firm Operations, Biodiversity Loss, and Corporate Disclosure** [\[Link\]](#)

*Best PhD Paper Award - Global Research Alliance for Sustainable Finance and Investment 2025*

Presentations: The Sustainable and Impact Investments International Conference, 2025.

## Awards

<b>Best PhD Paper</b> <i>Awarded by the Global Research Alliance for Sustainable Finance and Investment</i>	August, 2025
<b>Best PhD Paper</b> <i>Awarded by the Principles of Responsible Investing Academic Conference for my job market paper from among 200 submissions</i>	October, 2024
<b>American Finance Association Travel Grant</b> <i>Received a grant to present at the American Finance Association Conference in New Orleans and San Francisco</i>	2023, 2025
<b>European Finance Association Travel Grant</b> <i>Travel grant to attend the European Finance Association Conference in Amsterdam</i>	2023
<b>Best Data-Driven Research Award</b> <i>Awarded by the Edinburgh Centre for Data, Culture &amp; Society for our paper "Volatile Temperatures and their Effects on Equity Returns and Firm Performance"</i>	2022
<b>Baillie Gifford Ph.D. Scholarship in Financial Technology</b> <i>Fully funded scholarship for Ph.D. research at the University of Edinburgh</i>	2020-2025
<b>Moody's Analytics Modeller of the Year</b> <i>Winner of the annual Moody's Analytics credit risk model-building competition</i>	2019

## Academic Experience

### 0.1 Ad-Hoc Refereeing and Reviewing

Journal of Commodity Markets; Journal of International Financial Markets, Institutions & Money; Global Research Alliance for Sustainable Finance and Investment

### 0.2 Research Assistantships

#### Gender Equality, Ethnic Diversity and Financial Materiality

Assisted with research related to a £7.5 million grant with the investment manager abrdn and the University of Edinburgh. Conducted a battery of asset pricing tests to assess if diversity, equity, and inclusion metrics, derived from social network data, is priced in the cross-section of returns for U.K., U.S., and Asian firms.

#### Sustainable Finance and Climate Change Analytics

Collaborated with NatWest Group via a grant with the University of Edinburgh to assess asset exposure to transition and climate risks. Developed novel geospatial datasets to measure climate change exposure.

#### Physical Climate Risks in the Creative Industries

Research assistant work with the University of Edinburgh school of Informatics to develop research that investigates the economic and fiscal impact of acute climate shocks on U.K. arts festivals.

#### Bias and Fairness in Machine Learning and Credit Scoring

Conducted research on a grant between the Monetary Authority of Singapore and the University of Edinburgh on spatial bias in machine learning models.

### 0.3 Academic Conference Planning

Awarded a £1,500 bursary to host a finance conference where academics (Raman Uppal and Philipp Krueger) attended and discussed their academic research at the University of Edinburgh Business School.

Part of the organizing committee for the Edinburgh Corporate Finance Conference funded by the Academic Female Finance Committee of the American Finance Association.

## Teaching

University of Edinburgh: MSc Climate Change and Capital Markets Course (Guest Lectures)

University of Edinburgh: Ph.D. workshop on climate econometrics and climate data

## Professional Experience

*Baillie Gifford Investment Managers, Researcher*

*Summer, 2025*

Examined how climate risks and disasters influence institutional asset owner decisions, particularly the allocation of mandates to ESG-focused investment managers. Authored a report on whether insurers shift capital towards asset managers signing onto Net Zero Asset Managers and other sustainability initiatives.

*Moody's Analytics, Economist*

*Intermittently 2015-2020*

Developed stress testing models for large banks at vintage, loan, and pool levels, for compliance with the Federal Reserve CCAR, DFAST programs. Conducted similar work for banks in the UK, Czech Republic, and Kuwait under IFRS 9. Stress-tested performance for auto, mortgage, card, and student loan portfolios.

## Skills

Stata, Python, R, SAS, GNUBash, VBA, Fortran 77 and 90, SQL, PyTorch, ArcGIS, MATLAB

## References

### **Luca Taschini**

Professor and Chair of Climate Finance at University of Edinburgh Business School. Associate Professorial Research Fellow at Grantham Research Institute, The London School of Economics.  
*Luca.Taschini@ed.ac.uk*

### **Caroline Flammer**

A. Barton Hepburn Professor of Economics School of International and Public Affairs at Columbia University. Columbia Climate School. Columbia Business School.  
*Caroline.Flammer@columbia.edu*

### **Sergei Sarkissian**

Associate Professor of Finance, The Desautels Faculty of Management, McGill University. Visiting Professor, University of Edinburgh.  
*Sergei.Sarkissian@mcgill.ca*