

Research Notes: Nishad Kapadia

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[Nishad Kapadia's](#) paper "One Vol to Rule Them All: Common Volatility Dynamics in Factor Returns," co-authored with Matthew Linn (University of Massachusetts at Amherst) and Bradley Paye (Virginia Tech), has been accepted for publication in the *Journal of Financial and Quantitative Analysis*. Kapadia is an associate professor of finance.