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ACADEMIC EMPLOYMENT

2005 – Present, The University of Georgia, Athens, GA.
Assistant Professor of Finance, Terry College of Business.

EDUCATION

Ph.D., Finance, University of Washington, Seattle, WA, 2005.
B.A., Chemistry, Miami University, Oxford, OH, 1997.
B.S., Finance, Miami University, Oxford, OH, 1997.

RESEARCH INTERESTS

Investments, Capital Markets, Short Selling, and Performance Evaluation.

PUBLICATIONS IN REFEREED JOURNALS

“Short Selling around Seasoned Equity Offerings,” with Jennifer Koski, 2010,
Review of Financial Studies, 23 (12), 4389-4418.

“Evaluating Government Bond Fund Performance with Stochastic Discount Factors,” with
Wayne Ferson and Darren Kisgen, 2006, *Review of Financial Studies*, 19 (2), 423-455.

BOOK CHAPTERS

“Fixed Income Performance Across Economic States,” with Wayne Ferson and Darren Kisgen,
2006, *Research in Finance* 23, pp. 1-62, Andrew H. Chen, ed., JAI Press, Oxford UK.

WORKING PAPERS

“Expected Returns and Markov-Switching Illiquidity,” with John Scruggs.
[Invited for resubmission (2nd round), *Journal of Financial and Quantitative Analysis*.]

“Do Equity Short Sellers Anticipate Bond Rating Changes?” with Darren Kisgen and Julie Wu.

“Short Selling, Informed Trading, and Stock Returns.”

RESEARCH IN PROGRESS

“Ex-Dividend Trading by Institutional Investors,” with Jennifer Koski.

“Short Selling, Convertible Bond Pricing, and Convertible Arbitrage,” with Jennifer Koski.

“Short Selling and Tail Risk,” with Robert Giannini and Julie Wu.

TEACHING EXPERIENCE

University of Georgia, 2005 - 2011.

Investments (Undergraduate. Average instructor rating last 3 years: 4.89 out of 5).

Investments (MBA, Evening MBA. Average instructor rating last 3 years: 4.95 out of 5).

University of Washington, 2000-2004.

Financial Theory and Analysis (Undergraduate).

Corporate Finance (Undergraduate).

Managerial Economics (Undergraduate).

HONORS AND AWARDS

Hugh O. Nourse Outstanding MBA Teacher Award, Terry College of Business, 2011.

Outstanding Teaching Faculty, University of Georgia, 2008.

Award for Teaching Excellence, University of Washington Business School, 2003.

Q-Group Research Grant, Institute for Quantitative Research in Finance, 2002.

Guttmann Center for Portfolio Management Research Grant, University of Vienna, 2002.

CONFERENCE PRESENTATIONS

RMA-UNC Academic Forum for Securities Lending Research, New York, 2011

“Do Equity Short Sellers Anticipate Bond Rating Downgrades?”

American Finance Association, San Francisco, 2009.

“Short Selling around Seasoned Equity Offerings”.

All Georgia Finance Conference, Atlanta, 2005.

“Short Selling, Informed Trading, and Stock Returns”.

FMA Doctoral Consortium, New Orleans, 2004.

FMA PhD Paper Presentation Sessions, New Orleans, 2004.

“Constrained Short Selling and the Probability of Informed Trade”.

Pacific Basin Conference on Finance, Economics and Accounting, Taipei, 2003.

“Evaluating Government Bond Fund Performance with Stochastic Discount Factors”.

CONFERENCE DISCUSSIONS AND COMMITTEES

NBER Universities Research Conference, 2005.
Financial Management Association, 2004, 2006, 2007.
FMA Program Committee, 2007, 2008.

SEMINAR PRESENTATIONS

Texas A&M University (2011, invited)
Florida State University (2011)
University of Arizona (2011)
University of Washington (2011)
University of Texas at Dallas (2008)
University of British Columbia (2005)
University of Georgia (2005)
University of Kentucky (2005)
University of Southern California (2005)
University of Missouri (2004)

PROFESSIONAL ACTIVITIES

Ad Hoc Referee, Review of Financial Studies, Journal of Financial and Quantitative Analysis, Journal of Financial Markets, Journal of Empirical Finance, Journal of Financial Research, Journal of Banking Finance and Accounting, The Financial Review, International Review of Finance, European Journal of Finance, Global Finance Journal.

DISSERTATION COMMITTEES

Naresh Bansal (2007). Initial placement: Saint Louis University.
Ryan McKeon (2009). Initial placement: University of San Diego.
Robert Giannini (In progress).

PROFESSIONAL EXPERIENCE

Fixed Income Research Analyst, A.G. Edwards & Sons, Inc., 1997-1999.

REFERENCES

Jeffrey Netter
Interim Department Head
Herman and Mary Virginia Terry Chair
University of Georgia
(706) 542-3654
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Paul Irvine
Associate Professor
BB&T Scholar in Finance
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