STEVEN G. MALLIARIS

Curriculum Vitae
January 2024

Contact Information

University of Georgia
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Academic Position

Assistant Professor of Finance, Terry College of Business, University of Georgia, August 2017-present.

Education

Ph.D. in Finance, Yale School of Management, 2016.
S.B. in Mathematics, Massachusetts Institute of Technology, 2005.

Research

Research Interests

Bounded rationality, financial frictions, asset pricing.

Publications

Lu, Zhongjin, Steven Malliaris, and Zhongling Qin (2023). Heterogeneous liquidity providers and night-minus-day return predictability. *Journal of Financial Economics* 148(3), 175-200.

Malliaris, Steven, Daniel Rettl, and Ruchi Singh (2022). Is competition a cure for confusion? Evidence from the residential mortgage market. *Real Estate Economics* 50(1), 206-246.

Malliaris, Steven, and Hongjun Yan (2021). Reputation concerns and slow moving capital. *Review of Asset Pricing Studies* 11(3), 580-609.

Malliaris, Steven, and A.G. Malliaris (2021). Delegated asset management and performance when some investors are unsophisticated. *Journal of Banking and Finance* 133, article #106289.

Frederick, Shane, Amanda Levis, Steven Malliaris, and Andrew Meyer (2018). Valuing bets and hedges: Implications for the construct of risk preference. *Judgment and Decision Making* 13(6), 501-508. Lead article.

Malliaris, Mary, and Steven Malliaris (2008). Forecasting inter-related energy product prices. *European Journal of Finance* 14(6), 453-468.

Working Papers

Lu, Zhongjin, and Steven Malliaris (2023). How private foundations respond to market shocks.

Malliaris, Steven, Rachel Meltzer, Daniel Rettl, and Ruchi Singh (2023). Wildfires and the resilience of commercial activity.

Malliaris, Steven (2019). Systematic career concerns.

Work in Progress

Li, Weifeng, Steven Malliaris, Daniel Rettl, and Malcolm Wardlaw. Stability and stabilization in unpegged asset markets.

Blackburne, Terrence, Steven Malliaris, and Robert Stoumbos. Estimating the SEC's ability to detect fraud using capture-recapture methods.

Malliaris, Steven, and Daniel Rettl. Determinants of fund fees and investment options in employer-sponsored retirement plans.

Teaching

University of Georgia, Terry College of Business

Applied Corporate Finance (FINA 4210), undergraduate. 2018-2023.
Behavioral Finance (FINA 4400), undergraduate. 2022.
Corporate Finance Theory (FINA 9200), Ph.D. 2020, '21, '23.

Supervision of Student Research

Ph.D. Dissertation Committees, Member

Bill Kieser, University of Georgia (2020)
Arjun Goel, University of Georgia (2022)
Bianca Putz, University of Georgia (2023)

Other Ph. D. program activities

Ph. D. pre-seminar coordinator, 2018, 2019.

Conference and seminar presentations

"Heterogeneous liquidity providers and night-minus-day return predictability." Presented at Young Scholars Finance Consortium (Texas A&M)*, University of Cincinnati*, Eastern Finance Association*, Midwest Finance Association*.

"Is competition a cure for confusion? Evidence from the residential mortgage market." Presented at Baruch*, Penn State*, Singapore Management University conference on Urban & Regional Economics*.

"Valuing bets and hedges: Implications for the construct of risk preference." Presented at University of Waterloo*, UCLA*, Vanguard*.

"Reputation concerns and slow-moving capital." American Finance Association annual meeting.

* indicates presentations by co-authors.

Conference discussions

Discussant for Bergstresser, Daniel, Mathias Hasler, and Jeffrey Pontiff (2023), "Portfolio evolution," at UGA Fall Finance Conference, September 2023.

Discussant for Huang, Difang, and Zhengyang Bao (2021), "Gender differences in reactions to enforcement mechanisms: A large-scale natural field experiment," at Australasian Finance and Banking Conference, December 2021.

Discussant for Huck, John (2021), "Taking a beating on the stock market: Crime and stock returns," at Financial Management Association Conference, October 2021.

Discussant for Jiang, Xu, and Ian Xue (2021), "Regulating customized and generic services," at Financial Management Association Conference, October 2021.

Grants Received

Li, Weifeng, Steven Malliaris, Daniel Rettl, and Malcolm Wardlaw. Stability and stabilization in unpegged asset markets. [Supported by a Terry College of Business seed grant (Business, Systems, and Technology Innovation) ($29,760).]

Malliaris, Steven, Rachel Meltzer, Daniel Rettl, and Ruchi Singh. On the risk-sharing implications of wildfires. [Supported by a grant from the Harvard Center for Green Buildings and Cities ($20,000) and a Real Estate Research Grant (Urban Planning and Design Department, Harvard GSD) ($7,500).]

Economic Implications of Climate Change (Teaming for Interdisciplinary Research Pre-Seed Program). Amount: $3,500. With Daniel Rettl, Gabriel Kooperman, Zhongjin Lu, Ruchi Singh, Jill Gambill, Craig Landry.

Patent

"Systems and methods for monitoring groundwater, rock, and casing for production flow and leakage of hydrocarbon fluids." With Daniar Hussain, James B Miller, Jay Scott Roberts, Frank William Cooper, Jr., Ryan Abbott, and Lou Crocco. US Patent No. 8,215,164, issued July 10, 2012.

Referee

Journal of Banking and Finance, Journal of Futures Markets, Management Science, Journal of Experimental Psychology: General, Journal of Economic Behavior and Organization, Cognition, Annals of Financial Economics.

Academic Service

Finance Faculty Hiring Committee, University of Georgia, 2018, 2020, 2021, 2023.
Yale Doctoral Behavioral Science Conference Committee, 2011.
Yale Graduate Student Assembly, 2007, 2009.
MIT Committee on the Library System, 2002.

Honors and Fellowships

Terry-Sanford Award, 2021, 2022.
UGA Career Center Career Outcomes Nominee, 2018, 2019, 2020, 2021.
Whitebox Advisors Doctoral Fellow, Yale International Center for Finance, 2010-2011
Harry and Heesun You Doctoral Fellow, 2009-2010
Siemens-Westinghouse Competition, national team winner (with D. Hussain), 1999

Other Professional Experience

Advisory Board, American Patent Agency, New York, NY, 2006-present
Advisory Board, American Pioneer Ventures, New York, NY, 2006-present
Analyst Intern, Sterling Capital Partners, Northbrook, IL; Summer 2004
Quantitative Analyst Intern, Nuveen Asset Management, Chicago, IL; Summer 2003
Consultant, Cook County Treasurer's Office, Chicago, IL; Summer 2002

Membership

American Finance Association
Financial Management Association

Citizenship

United States