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Education

- PhD Finance, University of Arizona, 2010
- MS Finance, University of Illinois at Urbana-Champaign, 2004
- BS Economics, Brigham Young University, 2000

Experience

- Utah State University, Jon M. Huntsman School of Business, Department of Economics and Finance
  - Assistant Professor of Finance, August 2010 - Present
- University of Arizona, Eller College of Management, Department of Finance
  - Research Assistant, August 2005 - July 2010
  - Instructor, Summer 2007 & Summer 2008
  - Data Czar, 2006 - 2009
- Russell Investment Group
  - Quantitative Analyst, June 2004 - July 2005
- Brigham Young University, Marriott School of Business, Department of Finance
  - Research Associate, January 2000 - August 2003

Research

Research Interests

Empirical market microstructure, derivative markets, applied econometrics, and computational methods

Publications

1. Are Put-Cal Ratios a Substitute for Short Sales?, 2015, with B. Blau, *Review of Derivatives Research*, Volume 18, Issue 1, Pages 51-73
2. Short Sales and Option Listing Decisions, 2014, with B. Blau, *Financial Management*, Volume 43, Issue 3, Pages 703-724
3. Economic Freedom and the Stability of Stock Prices: A Cross-Country Analysis, 2014, with B. Blau and D. Thomas, *Journal of International Money and Finance*, Volume 41, Pages 182-196

4. An Examination of Short-Selling Activity Surrounding Auditor Changes, 2013, with B. Blau, J. Smith, and N. Stephens *Journal of Accounting, Auditing & Finance*, Volume 28, Number 4, Pages 348-368
5. Corporate Lobbying, Political Connections, and the Bailout of Banks, 2013, with B. Blau and D. Thomas, *Journal of Banking and Finance*, Volume 37, Issue 8, Pages 3007-3017
6. Short Selling After Hours, 2012, with D. Alldredge and B. Blau, *Journal of Economics and Business*, Volume 64, Issue 6, Pages 439-451
7. Short Sales, Stealth Trading, and the Suspension of the Uptick Rule, 2012, with B. Blau, *The Quarterly Review of Economics and Finance*, Volume 52, Issue 1, Pages 38-48
8. Concentrated Short-Selling Activity: Bear Raids or Contrarian Trading?, 2012, with B. Blau, *International Journal of Managerial Finance*, Volume 8, Issue 3, Pages 187-203
   - Special Issue on Short Selling
   - SSRN Top Ten Downloaded Paper List
9. Is The Trading of Inverse ETFs a Bearish Signal?, 2011, with B. Blau, the *Journal of Trading*, Volume 6, Issue 3, Pages 32-40

Papers Under Review

1. Bank Opacity and the Efficiency of Stock Prices with B. Blau and T. Griffith, 2015
   - Revise and resubmit status at the *Journal of Financial Intermediation*
2. Throwing in the Towel: When Short Sellers Fail-To-Deliver Price Reversals with B. Blau, 2015
   - Revise and resubmit status at *The Journal of Trading*

Works In Progress

1. The Economic Effects of Renewable Portfolio Standards: An Econometric Analysis
2. Teaching Financial Derivatives with the Python Programming Language
3. Tools for Reproducible Research in Financial Economics
4. Classifying Trade-Direction Indicators from High-Frequency Data, with J. Egginton and T. Moon
5. Bayesian Option Pricing with Predictive Model Averaging, with E. Aldrich
6. Measuring Pricing Error in Modern Financial Markets, with B. Blau
7. Are Corporate Insiders Informed Traders? with B. Blau

Books

- *Beginning Programming for Financial Analysts in Python, C++, and Cython*
  - In progress and under contract with Apress Publishing

Teaching Experience

Utah State University

- FIN 4460 Investments
- ECN 7310 Econometrics I
- ECN 7320 Econometrics II
- ECN 6330 Applied Econometrics
- FIN 3400 Corporate Finance
- FIN 4480 Derivatives Markets
- FIN 6470 Derivatives Markets
- FIN 6320 Computational Methods

University of Arizona

- Finance 909 Master's Research Thesis

Conference and Seminar Presentations

- Equity Options and the Efficiency of Underlying Stock Prices
  - The Financial Management Association Meeting, Atlanta, GA. October, 2012
  - The Multinational Finance Conference, Krakow, Poland. June, 2012
- Short Sales and Option Listing Decisions
  - The Financial Management Association Meeting, Denver, CO. October, 2011
- Throwing In the Towel: When Short Sellers Fail to Deliver Price Reversals
  - Utah State University, Department of Economics and Finance. October, 2011
  - The Financial Management Association Meeting, Denver, CO. October, 2011
- An Empirical Analysis of Institutional Liquidity Trading
  - Utah State University, Department of Economics and Finance, April, 2010
  - The University of Arizona, Department of Finance, April, 2010
  - Dimensional Fund Advisors, Austin, TX, February, 2010
  - The Financial Management Association Doctoral Student Consortium, Reno, NV, October, 2009

Academic Service

Advising

- Master of Science in Financial Economics
  - Alex Bylund, 2012
  - Adam Welker, 2012
  - Yan Zhang, 2012
  - Brian Roseman, 2012
  - Abdullah Masud, 2012
  - Lacy Christiansen, 2012
  - Todd Griffith, 2012
  - Ryan Silverster, 2012
  - Juan Guilliani, 2012
  - Richard Criddle, 2013
  - Hao Feng, 2013
  - Lenaye Harris, 2013
  - Tony Roberts, 2013
  - Garrett Smith, 2013
  - Lianqun Sun, 2013
  - Tyson Van Alfen, 2013
  - Jiang Zhang, 2013
  - Tyler Bowles, 2013
  - Kamron Jensen, 2013
  - Jarom Julander, 2013
  - Shaun Murdock, 2013
  - Sharik Peck, 2013
  - Nate Reasch, 2013
  - Prem Shashi, 2013
  - Brooke Siler, 2013
  - Courtney Winn, 2013
  - Yu Zhang, 2013
  - Vineet Lakhlani, 2013
  - Zhe Zhao, 2014
  - Spencer Montgomery, 2015
  - Brad Cannon, 2015
  - Jarom Heaps, 2015
  - Jordan Tilley, 2015
  - Mario Harper, 2015
  - Justin Bagshaw, 2015

  - Ross Ellis, 2015
  - Sara Loney, 2015
  - Seth Williams, 2015
  - Andrew Ferguson, 2015
  - Aristides Romero, 2015
- Master of Science in Economics
  - Dallin Alldredge, 2010
  - Ashley Funk, 2011
  - Nate Lloyd, 2011
- Other
  - Ryan Barnes, 2013-2015, Doctoral Student in Applied Economics

Conference Participation

- Discussant, Multinational Finance Conference, 2012
- Discussant, Financial Management Association, 2012

Honors and Awards

- Utah State University, Department of Economics and Finance
  Undergraduate Research Mentor of the Year, 2012
- Utah State University, Jon M. Huntsman School of Business
  Undergraduate Research Mentor of the Year, 2012
- Utah State University, Department of Economics and Finance
  Graduate Research Mentor of the Year, 2013
- Utah State University, Jon M. Huntsman School of Business
  Graduate Research Mentor of the Year, 2013

Skills

- Computing Skills
  - Python, C/C++, R, Matlab, Linux/UNIX, SAS, HDF5, SQL, and Bloomberg APIs, Markdown, and LaTeX
- Data
  - TAQ, Bloomberg, OPRA, CRSP, Compustat

Last updated: September 16, 2015