

Davidson Heath

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Employment

2015 – Assistant Professor of Finance, University of Utah
2009 – 2010 Consultant: Compass Lexecon, Eagle Energy, Terra Verte Trading
2001 – 2007 Vice President, Commodity Derivatives, BMO Capital Markets

Education

2010 – 2015 Ph.D. (Finance), USC Marshall School of Business
2007 – 2009 M.B.A. (Finance), U. Chicago Booth School of Business
2000 – 2002 M.Sc. (Math), Queen's University
1994 – 1999 B.Sc. (Biology & Math), University of British Columbia

Publications & Forthcoming Papers

Market Returns and Interim Risk in Mergers with Mark Mitchell
Accepted at Management Science

Profitability and financial leverage: Evidence from a quasi-natural experiment with Giorgio Sertsios
Accepted at Management Science

Do Index Funds Monitor? with Daniele Macciochi, Roni Michaely and Matt Ringgenberg
Review of Financial Studies (2021)

The Strategic Effects of Trademark Protection with Chris Mace
Review of Financial Studies (2020)

Bias-Corrected Estimation of Price Impact in Securities Litigation with Taylor Dove and J.B. Heaton
American Law and Economics Review (2019)

Macroeconomic Factors in Oil Futures Markets
Management Science (2018)

Working Papers

Reusing Natural Experiments with Matt Ringgenberg, Mehrdad Samadi and Ingrid Werner
Revise and Resubmit, Journal of Financial Economics

On Index Investing with Jeff Coles and Matt Ringgenberg
Revise and Resubmit, Journal of Financial Economics

Does Socially Responsible Investing Change Firm Behavior? with Daniele Macciocchi, Roni Michaely and Matt Ringgenberg

The Heterogeneous Effects of Passive Investing on Asset Markets with Jonathan Brogaard and Da Huang

Teaching

FIN 6022 -- Managerial Finance

2020 rating: 6.0/6.0

Distinguished Teaching Award 2018

Brady Faculty Teaching Award 2020

Students

Graduate

Committee Co-chair for Chris Mace, 2020 (University of Texas at Dallas)

Committee member for Jason Sandvik, 2019 (Tulane)

Committee member for Julian Zhang, 2017 (Loyola Marymount)

Undergraduate

Honors Advisor for Emily Black, 2021 (Award, Best Thesis at Eccles)

Honors Advisor for Taylor Dove, 2019 (Award, Best Thesis at Eccles; Published in ALER)

Awards

Best Discussant – 2017 Front Range Finance Conference

USC Marshall Teaching Award 2015

Service

Referee: Journal of Political Economy, Journal of Finance, Review of Financial Studies, Management Science, Review of Asset Pricing Studies, Review of Corporate Finance Studies, Journal of Banking and Finance, Journal of Business and Economic Statistics, American Journal of Agricultural Economics, Journal of Futures Markets, Quarterly Journal of Finance, Journal of Empirical Finance, Journal of Economics & Management Strategy

Conference Reviewer: Utah Winter Finance Conference 2016, 2017, 2018, 2019, 2020, MFA 2017, 2018, 2019, 2020

Discussant: Front Range Finance Conference 2017, 2018, Denver Summer Finance Conference 2019, PCOB Finance Conference 2020, FIRS 2021

Invited Seminars: USPTO 2017, Harvard Business School 2018, Penn State 2018, Colorado State 2020, Oklahoma 2020, NYU 2020

Conference Presentations: NBER Commodity Markets Session 2015, FMA 2015, Kentucky Finance Conference 2017, Front Range Finance Conference 2017, Denver Summer Finance Conference 2019, WFA 2019, AFA 2019, FRA 2019, Bristol CF Conference 2019, IEX Market Structure Conference 2019, WFA 2020, Plato MI3 Conference 2020, PCOB Finance Conference 2020, Finance in the Cloud 2020

Organizer, Utah Finance Seminar 2015-2020

Representative, Eccles School Program Committee 2020-2021

Co-Chair, Utah Finance Recruiting Committee 2021