Davidson Heath

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Education

2010 – Present	Ph.D. Finance, USC Marshall School of Business
2007 – 2009	M.B.A., University of Chicago Booth School of Business
2000 – 2002	M.Sc. Mathematics, Queen's University
1994 – 1999	B.Sc. Life Sciences, University of British Columbia

Employment

2004 – 2007	Vice President, Commodity Derivatives, BMO Capital Markets
2003 – 2004	Senior Analyst, Market Risk, Bank of Montreal

Working Papers

"Competition and Innovation: Evidence from Patent Text" (2014) Job Market Paper

"Unspanned Macroeconomic Risk in Oil Futures" (2014) Under Review

"Product Market Momentum" (2013)

"Commodity Futures Forecast Returns not Prices" (2013)

"Convergence Failure in CBOT Wheat Futures" (2009)

Teaching

BUAD 306: Business Finance, USC Marshall. Average evaluation = 4.7 / 5

USC Marshall 2013 Ph.D. Teaching Award

Refereeing

Review of Asset Pricing Studies, American Journal of Agricultural Economics, Quarterly Journal of Finance

Conferences

World Finance Conference 2013: Presenter, "Commodity Futures Forecast Returns not Prices"

First Annual Marshall Finance Ph.D. Conference, 2013: Co-Organizer, Head of Program Committee

NBER Special Session on Commodity Markets 2013, NBER Summer Institute: Innovation 2014, NBER Summer Institute: Economics of IT and Digitization 2014, FMA Doctoral Consortium 2014: Invited Participant

Attended: AFA 2013, WFA 2014, FMA 2014, AFA 2014