

# 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), 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

Reusing Natural Experiments with Matt Ringgenberg, Mehrdad Samadi and Ingrid Werner  
*Accepted, Journal of Finance*

On Index Investing with Jeff Coles and Matt Ringgenberg  
*Journal of Financial Economics (2022) – Lead Article*

Market Returns and Interim Risk in Mergers with Mark Mitchell  
*Forthcoming, Management Science*

Profitability and financial leverage: Evidence from a quasi-natural experiment with Giorgio Sertsios  
*Forthcoming, Management Science*

Do Index Funds Monitor? with Daniele Macciocchi, 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**

Does Socially Responsible Investing Change Firm Behavior? with Daniele Macciocchi, Roni Michaely and Matt Ringgenberg  
*Best Paper Award – Miami Boca Corporate Finance Conference*

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

## **Teaching**

FIN 6022 – Managerial Finance

*2022 rating: 6.0/6.0*

Distinguished Teaching Award 2018

Brady Faculty Teaching Award 2020

## **Students**

### Graduate

Committee Co-chair for Da Huang, 2022

Committee chair for Hyun Kim, 2022

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 Rachel Kleinman, 2022

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

## **Service**

Referee: Journal of Political Economy, Journal of Finance, Review of Financial Studies, Management Science, Review of Finance, 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, Contemporary Accounting Research, Quarterly Journal of Finance, Journal of Empirical Finance, Journal of Economics & Management Strategy

Conference Reviewer: Utah Winter Finance Conference 2016, 2017, 2018, 2019, 2020, 2022, MFA 2017, 2018, 2019, 2020, 2021, 2022, CETAFE 2020, 2021, 2022

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, AFA 2022

Organizer, Utah Finance Seminar 2015-2020

Co-Chair, Utah Finance Recruiting Committee 2021

Representative, Eccles School Graduate Program Committee 2020-2022