

Davidson Heath

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Employment

2015 –	Assistant Professor of Finance, University of Utah
2022 –	Co-Founder, Cyborg Trading, Aspire Commodities
2009 – 2010	Consultant, Compass Lexecon and 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

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

Review of Finance (2023)

Best Paper Award – Miami Boca Corporate Finance Conference

Best Paper Award – UMass Boston–EM Normandie Conference on CSR

Reusing Natural Experiments with Matt Ringgenberg, Mehrdad Samadi and Ingrid Werner

Journal of Finance (2023)

Brattle Prize – Distinguished Paper

Market Returns and Interim Risk in Mergers with Mark Mitchell

Management Science (2023)

On Index Investing with Jeff Coles and Matt Ringgenberg

Journal of Financial Economics (2022) – Lead Article

Profitability and financial leverage: Evidence from a quasi-natural experiment with Giorgio Sertsios
Management Science (2022)

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

ETF Sampling and Index Arbitrage with Jonathan Brogaard and Da Huang
Revise & Resubmit, Journal of Financial and Quantitative Analysis

Teaching

2015 – present: FIN 6022 – Managerial Finance, University of Utah

Graduate Students

Committee Co-chair for Da Huang, 2023 (Northeastern University)

Committee chair for Hyun Kim, 2023 (Southern Denmark University)

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 Students

Honors Mentor for Rachel Kleinman, 2022

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

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

Awards and Honors

Best Discussant, 2017 Front Range Finance Conference

PMBA Distinguished Teaching Award 2018

Brady Faculty Teaching Award 2020

PMBA Outstanding Faculty Award 2023

Faculty Research Excellence Award 2023

Service

Referee: American Economic Review, Journal of Political Economy, Journal of Finance, Review of Financial Studies, Management Science, Review of Finance, Journal of Financial and Quantitative Analysis, Review of Asset Pricing Studies, Review of Corporate Finance Studies, Journal of Corporate Finance, 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, MFA, FIRS, CETAFE

Discussant: Front Range Finance Conference, Denver Summer Finance Conference, Finance in the Cloud Conference, PCOB Finance Conference, FIRS, AFA, Four Corners Finance Conference

Invited Seminars: USPTO, Harvard Business School, Penn State, Colorado State, Oklahoma, NYU, CU Boulder

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–

Honors Faculty Advisor for Eccles School Finance 2022–