John Paul **Broussard**

FINANCE PROFESSOR WITH DECADES OF SUPERIOR ADMINISTRATIVE, RESEARCH, AND TEACHING EXPERIENCES

Oklahoma City, Oklahoma, USA

john.broussard@rutgers.edu | tinyurl.com/c3wdneyp | 0000-0002-5090-9947 | tinyurl.com/5bfex8hv

I am a Finance Professor with over over 25 years of extensive domestic and international experience in online and traditional academic program management. I create academic programs and courses that monetize academic effort and yield institutional revenue enhancement and stakeholder success. I maintain real-world relevance through being a Financial Professional Designation Exam Trainer, Financial Risk Management Specialist, Financial Market Consultant, Expert on Big Data, Implementer of Natural Language Processing, Artificial Intelligence and Machine Learning applications in Finance.

ADMINISTRATIVE EXPERIENCE

University of Oklahoma

DIRECTOR OF ONLINE MS FINANCE PROGRAM

- Directed High Graduation Rate (>78%) Online Degree with approximately 150 students
- Attained CFA Institute University Affiliation Program status
- Developed Marketing Strategy for Implementation by 3rd Party Provider
- Created Streamlined Admissions Process for Automatic and Accelerated Admission Decisions
- Modified and Updated Program Offerings for Learner Flexibility
- Worked with Instructional Design Team to Deliver Consistent Course Structures
- Created and Delivered 1st Asynchronous Offering

University of Oklahoma

ASSISTANT DIRECTOR OF FINANCE DIVISION

- Assisted Director (Chair) with Managing 5th Largest Unit in OU system - Approximately 1050 Majors
- Managed Staff, Recruited Students and Faculty, Developed and Managed Programs, Engaged in Strategic Planning
- Directed Initiative to Restructure Undergraduate Curriculum to Incorporate Certificate Structure
- Modified Teaching Schedules, Worked with Development Office on 7-Figure Fund-Raising Gifts

University of Oklahoma

CO-PROGRAM DIRECTOR FOR GLOBAL BUSINESS EXPERIENCE IN AREZZO ITALY

- Managed Schedule for Academic and Cultural Activities
- Taught Undergraduate Principles of Finance
- Guided Students on Cultural Trips to Florence and Rome

Estonian Business School

FINANCE AREA HEAD

- Managed Program Across Multi-Nation Campuses, Created Nano Degree, Recruited Faculty, Engaged in Strategic Planning

Rutgers University

MULTI-YEAR FINANCE AREA HEAD

- Led Online MBA Initiative, Managed Teaching Schedule, Recruited Faculty
- Engaged in Strategic Planning, Worked with Donors on 5-Figure Scholarship Gifts

LONG-TERM ACADEMIC APPOINTMENTS

University of Oklahoma

Norman, OK

January 2021 –> June 2024

- Professor of Finance
- Director, MS Finance Program
- Assistant Director, Finance Division
- COURSES TAUGHT — Principles of Finance (UG; Online, F2F, Study Abroad/MS), Investments (MS), Risk Management (MS) and Student Investment Fund ($1.3MM AUM)

Estonian Business School

Tallinn, Estonia
September 2018 –> December 2020

- Professor of Finance (2019-2020)
- Finance Area Head (2019-2020)
- Creator of Quantamentals Nano Degree (2020)
- COURSES TAUGHT — Intro and Intermediate Corporate Finance at Grad/UG Levels at both Tallinn and Helsinki Branches; Grad Only Levels: Data Analysis, Introduction to R, Financial Statement Analysis
- Visiting Professor (2018)

Hanken School of Economics

Helsinki, Finland
September 2016 –> July 2020

- Visting Professor (2018-2020)
- COURSES TAUGHT — Introduction to Market Analytics Using R - fully asynchronous online
- Distinguished Visiting Research Fellow (2017)
- Fulbright Distinguished Chair in Business and Economics (2016)

Rutgers University

Camden, NJ
July 1997 –> Present

- Professor Emeritus (2018 - Present)
- Associate Professor (2003 - 2018)
- Assistant Professor (1997 - 2003)
- Director, Financial and Legal Research Institute (2009 - 2010)
- COURSES TAUGHT — Portfolio Implementation/Equity Trading using TraderEx, Advanced Corporate Valuation using Bloomberg, Equity Investments, Securities and Investments, Statistical Financial Modeling using open source software and data, Investments and Portfolio Management, Advanced Portfolio Management (Simulated Student Managed Fund), Principles of Finance (Fully Asynchronous Online), Financial Management (Fully Asynchronous online and traditional in-class), Applications of Financial Management, and Financial Management and Policy

Middlesex University

London, England
January 2015 –> December 2016

- Visiting Research Professor

Fairleigh Dickinson University

Madison, NJ
September 1995 –> June 1997

- Assistant Professor
- COURSES TAUGHT — Capital Market Theory, Investments, Portfolio Management, Corporate Seminar, Co-Op Mentor

Lousiana State University

Baton Rouge, LA
September 1992 –> August 1995

- Instructor (1994 - 1995)
- Research Assistant (1992 - 1995)

Millsaps College

Jackson, MS
September 1990 –> May 1991

- Research Assistant

SHORT-TERM ACADEMIC APPOINTMENTS

ZHAW Banking, Finance, Real Estate

Winterthur, Switzerland
July 2024 –> July 2024

- International Lecturer

Turku School of Economics

Turku, Finland
January 2013 –> February 2013

- Visiting Professor

Lappeenranta University of Technology

Lappeenranta, Finland
January 2007 –> February 2007

- Visiting Professor

EDUCATION

Lousiana State University

Baton Rouge, LA

PhD., Finance

1991 –> 1995

Millsaps College

Jackson, MS

MBA, Finance

1988 –> 1991

Lousiana State University *Baton Rouge, LA*
B.S., Biochemistry *1981 –> 1985*

PROFESSIONAL CERTIFICATIONS

Insitute of Business Appraisers
Certified Business Appraiser *2005*
- Passed Exam

Professional Risk Managers' International Association
Professional Risk Manager (PRM) *2003*
- Awarded PRM Designation

Global Association of Risk Professionals
Certified Financial Risk Manager (FRM) *1999*
- Awarded FRM Designation

CFA Institute
Chartered Financial Analyst (CFA) *1997*
- Awarded CFA Deisgnation, Charter #24928

HONORS and GRANTS

William J. Alley-Rayonier International Business Scholars Program *Norman, OK*
University of Oklahoma *2024*

Faculty Travel Assistance Program Award Recipient, Vice President for Research and Partnerships Office *Norman, OK*
University of Oklahoma *2023*

William J. Alley-Rayonier International Business Scholars Program *Norman, OK*
University of Oklahoma *2023*

William J. Alley-Rayonier International Business Scholars Program *Norman, OK*
University of Oklahoma *2022*

Best Lecturer at Master's Level *Tallinn, Estonia*
Estonian Business School *2020*

Hanken Distinguished Research Fellow Grant *Helsinki, Finland*
Hanken School of Economics *2017*

Fulbright Distinguished Research Grant *Helsinki, Finland*
Hanken School of Economics *2016*

School of Business Teaching Excellence Award *Camden, NJ*
Rutgers University *2016*

Summer Research Grant *Camden, NJ*
Rutgers University *2014*

Summer Research Grant *Camden, NJ*
Rutgers University *2013*

School of Business Research Excellence Award *Camden, NJ*
Rutgers University *2012*

Invited Speaker Grant *Los Angeles, CA*
Council of Institutional Investors *2005*

Provost's Award for Teaching Excellence *Camden, NJ*
Rutgers University *2003*

School of Business Teaching Excellence Award *Camden, NJ*
Rutgers University *2002*

Student Advisor of the Year Award *Camden, NJ*
Rutgers University *2001*

Student Advisor of the Year Award *Camden, NJ*

Rutgers University 2000

School of Business Teaching Excellence Award *Camden, NJ*

Rutgers University 2000

Invited Speaker Grant *Helsinki, Finland*

Finnish Portfolio Academy 1999

Doctoral Student Symposium Speaker *Helsinki, Finland*

Swedish School of Economics and Business Administration 1998

CBOT Research Foundation Grant *Chicago, IL*

Chicago Board of Trade 1997

Visiting Scholar Grant *Washington, DC*

Office of Comptroller of Currency, Risk Analysis Division 1997

Summer Grant-In-Aid Recipient *Madison, NJ*

Fairleigh Dickinson University 1996

Research Grant Recipient *Helsinki, Finland*

Foundation for Finnish Capital Market Research 1995

FMA Doctoral Student Seminar Representative *St. Louis, MO*

Financial Management Association 1994

Travel Grant Recipient *Frankfurt, Germany*

Deutsche Vereinigung fur Finanzanalyse und Anlageberatung 1994

Financial Mangement Association National Honor Society *Jackson, MS*

Millsaps College 1991

PEER-REVIEWED PUBLICATIONS

Time-variation of Dual-class Premia

with Mika Vaihekoski 2022

- Nordic Journal of Business, v71, n1, 26-50

Modeling Flash Crash Behavior in a Stock Market Using Multivariate Hawkes Processes

with G. Geoffrey Booth and Bill Shi 2021

- Journal of Economic Interaction and Coordination

The Efficacy of Life Insurance Company General Account Equity Asset Allocations: A Safety-First Perspective Using Vine Copulas

with G. Geoffrey Booth and Ryan Timmer 2018

- Annals of Actuarial Science, v12 n2, 372-390, Available at https://doi.org/10.1017/S17484995170002642018

Style Migration In Europe

with Vesa Puttonen and Jussi Mikkonen 2016

- European Financial Management, v22 n5, 797-816. Available at https://doi.org/10.1111/eufm.12083

Communication Technology and Exchanging of Financial Assets: A Historical Perspective

with G. Geoffrey Booth and Elizabeth Booth 2014

- Business and Economic Research, v4 n2, 308-322. Available at https://doi.org/10.5296/ber.v4i2.6643

Intraday Periododicity in Algorithmic Trading

with Andrei Nikiforov 2014

- Journal of International Financial Markets, Institutions, and Money, v30, 196-204. Available at http://dx.doi.org/10.1016/j.intfin.2014.03.001

Is There Price Discovery in Equity Options

with Neil Pearson and Dmitriy Muravyev 2013

- Journal of Financial Economics, v107 n2, 259-283. Available at http://dx.doi.org/10.1016/j.jfineco.2012.09.003

Profitability of Pairs Trading Strategy in an Illiquid Market with Multiple Share Classes

with Mika Vaihekoski 2012

- Journal of International Financial Markets, Institutions, and Money, v22, n5, 1188-1201. Available at https://doi.org/10.1016/j.intfin.2012.06.002

Saving for Retirement: The Effects of Fund Assortment Size and Investor Knowledge of Asset Allocation Strategies

WITH MAUREEN MORRIN, SUSAN BRONIARCZYK AND J. JEFFERY INMAN *2008*

- Journal of Consumer Affairs, v42 n2, 206-222. Available at https://doi.org/10.111/j.1745-66-6.2008.00105.x

The Role of Growth in Long Term Investment Returns

WITH WALTER NEELY AND DAVID MICHAYLUK *2005*

- Journal of Applied Business Research, v21 n1, 93-104. Available at https://doi.org/10.19030/jabr.v21i1.1503

CEO Incentives, Cash Flow, and Investment

WITH GENE PILOTTE AND SHERRIE BUCHENROTH *2004*

- Financial Management, v33 n2, 51-70. Available at https://www.jstor.org/stable/3666158

The Role of REITs in Asset Allocation

WITH G. GEOFFREY BOOTH *2002*

- Finance,v23, 109-124

Extreme-Value and Margin Setting with and without Price Limits

SOLE AUTHORED *2001*

- Quarterly Review of Economics and Finance, v41, 365-385. Available at https://doi.org/10.1016/S1062-9769(00)00083-1

Testing the Contrarian Investment Strategy Using Holding Period Returns

WITH JULIE DAHLQUIST *2000*

- Managerial Finance, v26 n6, 16-22. Available at https://doi.org/10.1108/03074350010766701

Reply to Note on Earnings and Stock Returns: Evidence from Germany

WITH G. GEOFFREY BOOTH AND OTTO LOISTL *1999*

- The European Accounting Review, v8 n3, 656-568. Available at https://doi.org/10.1080/096381899335943

Big Players and the Russian Ruble: Explaining Volatility Dynamics

WITH ROGER KOPPL *1999*

- Managerial Finance, v25 n1, 49-63. Available at https://doi.org/10.1108/03074359910765858

Setting NYSE Circuit Breaker Triggers

WITH G. GEOFFREY BOOTH *1998*

- Journal of Financial Services Research, v13 n3, 187-204. Available at http://dx.doi.org/https://doi.org/10.1023/A:1008074725372

Price Discovery in German Stock and Futures Markets

WITH G. GEOFFREY BOOTH AND OTTO LOISTL *1998*

- Managerial Finance, v24 n4, 3-18. Available at https://doi.org/10.1108/03074359810765444

The Behavior of Extreme Values in German Stock Index Futures: An Application to Intradaily Margin Setting

WITH G. GEOFFREY BOOTH *1998*

- European Journal of Operational Research, v104, 393-402. Available at https://doi.org/10.1016/S0377-2217(97)00014-3

Earnings and Stock Returns: Evidence from Germany

WITH G. GEOFFREY BOOTH AND OTTO LOISTL *1997*

- The European Accounting Review, v6 n4, 589-603. Available at https://doi.org/10.1080/09638189700000002

Prudent Margin Levels in the Finnish Stock Index Futures Market

WITH G. GEOFFREY BOOTH, TEPPO MARTIKAINEN AND VESA PUTTONEN *1997*

- Management Science, v43 n8, 1177-1188. Available at https://doi.org/10.1287/mnsc.43.8.1177

Projects in Progress

Algorithmic Trading and Market Quality

WITH SERGEY OSMEKHIN AND ANDREI NIKIFOROROV

- Journal Resubmission

The Vines of Dr. Copper

WITH BARBARA RAŠIOVÁ AND PETER ÁRENDÁŠ

- Conference Presentation Submission

Vines in Endowment Portfolio Management

WITH G. GEOFFREY BOOTH AND RYAN TIMMER

- Analysis Currently Performed

Earnings Management as a Function of Alternative Earnings

WITH TATIANA GARANINA AND MIKKO RANTA

- Prepration for Journal Submission

Other Publications and Monographs

The Sortino Ratio and the Generalized Pareto Distribution: An Application to Asset Allocation

WITH G. GEOFFREY BOOTH *2016*

- Wiley Handbook of Financial Engineering and Econometrics: Extreme Value Theory and its Applicaiton to Finance and Insurance: Chapter edited by Francois Longin, Wiley Publishing

The Competition of Systems for the Market for Listings

WITH ARTHUR LABY *2009*

- Economic Law as an Economic Good, edited by Karl M. Meesen, Chapter 3, 167-185, Sellier, European Law Publishers

Bank Stock Returns, Interest Rate Changes and the Regulatory Environment: New Insights from Japan

WITH KEN KIM AND PIMAN LIPAPHAYOM *2003*

- The Japanese Finance: Corporate Finance and Capital Markets in Changing Japan: International Finance Review, v4, edited by J. H. Choe and T. Hiraki, Elsevier Science

Using SAS in Financial and Accounting Research

WITH EKKEHART BOEHMER AND J.P. KALLUNKI *2002*

- Books By Users: SAS Press

The Relationship between Economic Freedom and Transitionary Economic Growth

WITH PETER KOVEOS AND ALLAN YOUNG *2002*

- Economics and Transition: Conception, Status, and Prospects: edited by A. Young, I. Teodorovic, P. Koveos, World Scientific Publishing Co. Ltd.

The Index of Economic Freedom and Economic Growth in Transition Economies

WITH PETER KOVEOS AND ALLAN YOUNG *2001*

- Globalization and Economic Growth, A Critical Evaluation: edited by . T. Georgakopoulos, C. Paraskevopoulos and J. Smith in, APF Press Toronto, Canada. Reprinted in Zagreb Internatioanl Reviews of Economics and Business.

Governance, Economic and Financial Factors Affecting Success for Transition Economies

WITH PETER KOVEOS AND ALLAN YOUNG *2000*

- Proceeding of Rijeka Faculty of Economics: Journal of Economics and Business Chapters 7-18. Reprinted as Chapter 11 in Economics and Transition: Conception, Status, and Prospects, edited by A. Young, I. Teodorovic, P. Koveos, World Scientific Publishing Co. Ltd.

Porssikriisien Todennakoisyys Kasvanut (Probability of Crises and Extreme Events)

WITH G. GEOFFREY BOOTH, TEPPO MARTIKAINENS AND VESA PUTTONEN *1995*

- Talouselama (Finnish Economic Life)

German Stock Returns and the Information Content of DVFA Earnings

WITH G. GEOFFREY BOOTH AND OTTO LOISTL, REPRINTED 1995 *1994*

- Deutsche Vereinigung fur Finanzanalyse

ACADEMIC CONFERENCE ACTIVITIES

PRESENTED PAPERS

Algorithmic Trading and Market Quality

WITH SERGEY OSMEKHIN AND ANDREI NIKIFOROROV

- JAAF Conference, Helsinki, June 2023

Modeling Flash Crash Behavior in a Stock Market using Multivariate Hawkes Processes

WITH FING SHI AND G. GEOFFREY BOOTH

- Paris Financial Management Conference, 2019; University of Latvia and Stockholm Business School, 2020

Time-variation of Dual-Class Premia

WITH MIKA VAIHEKOSKI

- Groningen and Vaasa Universities, 2019; Hanken School of Economics 2019

Measuring and Modeling Market Risk for Life Insurance Company Assets: An Application of Extreme Value Statistics

WITH G. GEOFFREY BOOTH AND RYAN TIMMER

- LaBaulle, 2016; Turku and Vaasa Universities, 2016

Intraday Periododicity in Algorithmic Trading

WITH ANDREI NIKIFOROV

- Multinational Finance Society Conference; Prague, 2014

The Sortino Ratio and the Generalized Pareto Distribution: An Application to Asset Allocation

WITH G. GEOFFREY BOOTH

- Rutgers Statistics and Risk Managment Practitioner Seminar; New Brunswick, NJ, 2014

Style Migration In Europe

WITH VESA PUTTONEN AND JUSSI MIKKONEN

- FMA European Conference; Luxembourg, 2013

Is There Price Discovery in Equity Options

WITH NEIL PEARSON AND DMITRIY MURAVYEV

- Utah Winter Finance Conference, Texas A&M, University of Illinois, University of Notre Dame, Hong Kong University of Science and Technology, City University of Hong Kong, Hong Kong University, C hinese University fo Hong Kong University Seminars - 2011

Profitability of Pairs Trading Strategy in Finland

WITH MIKA VAIHEKOSKI

- Portuguese Finance Network, 2010

CEO Incentives, Cash Flow, and Investment

WITH GENE PILOTTE AND SHEREE BUCHENROTH

- Eastern Finance Association Meeting, 2003

The Index of Economic Freedom and Economic Growth in Transition Economies

WITH PETER KOVEOS AND ALLAN YOUNG

- European Applied Business Research Conference, An Enterprise Odyssey: Economics and Business in the new Millennium, 2002

The Relationship between Economic Freedom and Transitionary Economic Growth

WITH PETER KOVEOS AND ALLAN YOUNG

- Academy of International Business/Southeast Asia and Austrailia Confernece, 2002

Governance, Factors and Economic Transition: Some Additional Evidence

WITH PETER KOVEOS AND ALLAN YOUNG

- 4th International Conference on Enterprises in Transition; Faculty of Economics, University of Split, 2001

The Relationship Between Economic Freedom and Economic Growth in Asia

WITH PETER KOVEOS AND ALLAN YOUNG

- Academay of International Business/Southeast Asia and Austrailia Conference, 2002,2002

A Transaction-Level Investigation of the Day-of-the-Week Trading Patterns

WITH S. G. BADRINATH AND S. CHAKRAVARTY

- Financial Management Association Meeting, Orlando, 1999; 26th Annual European Finance Association Meeting, Helsinki, Finland, 2000

Bank Stock Returns, Interest Rate Changes and the Regulatory Environment: New Insights from Japan

WITH KEN KIM AND PIMAN LIMAPHAYOM

- Midwest Finance Association Meeting, 1999; Southwest Finance Association Meeting, 1999; 2nd Annual Washington Area Finance Association Meeting, 1998; 5th Annual Conference of the Multinational Finance Society, Helsinki, 1998

The Role of Growth in Long Term Investment Returns

WITH WALTER NEELY AND DAVE MICHAYLUK

- EFMA-FMA European Conference, 1998

REIT Returns, Probability of Large Losses, and Asset Allocation

WITH G. GEOFFREY BOOTH

- 15th Annual Meeting of the French Finance Association; 5th Annual Confernce of the Multinational Finance Society-Helsinki, 1999

Taxonomy of Central and Eastern European and Former USSR Transition Economies

WITH ALLAN YOUNG AND ROGER KOPPL

- 5th Annual Conference of the Multinational Finance Society, 1998

Interest Rates and Bank Stock Returns: A Comparison between Japanase and U.S. Banks

WITH KEN KIM AND PIMAN LIMPAPHAYOM

- Annual Southern Finance Association Meeting, 1997

Setting NYSE Circuit Breaker Triggers

WITH G. GEOFFREY BOOTH

- Syracuse University's Finance Seminar Series; 14th Annual meeting of the French Finance Association; Vanderbilt University's 'Ten Years Since the Crash' Conference; Rutgers University-Camden Campus Capital Markets Seminar; Visiting Scholar Program at the Office of the Comptroller of the Currency, 1997

Big Players and the Russian Ruble: Explaining Volatility Dynamics

WITH ROGER KOPPL

- 4th Annual Conference of the Multinational Finance Society; Fairleigh Dickinson University Faculty Development Seminar, 1997

Price Discovery in German Stock and Futures Markets

WITH G. GEOFFREY BOOTH AND OTTO LOISTL

- Financial Management Association Meeting, 1996

Growth of Reasonable Price (GARP): Another Look at the Book-to-Market and Earnings-to-Price Puzzle with a Special Emphasis on Growth

WITH DAVID MICHAYLUK AND WALTER NEELY

- Annual Southwestern Finance Association Meeting; Financial Management Association Meeting, 1996

The Behavior of Extreme Values in German Stock Index Futures: An Application to Intradaily Margin Setting

WITH G. GEOFFREY BOOTH

- Annual Financial Management Association Meeting, 1995

Prudent Margin Levels in the Finnish Stock Index Futures Market

WITH G. GEOFFREY BOOTH, TEPPO MARTIKAINEN AND VESA PUTTONEN

- 2nd Annual Conference on Multinational Finance Issues, 1995; Annual Financial Association Meeting, 1996

Do Electronic Trading Systems Completely Dominate Floor Trading Systems in Information Processing Capability? - Evidence from Germany

WITH G. GEOFFREY BOOTH AND OTTO LOISTL

- 1st Annual Conference on Multinational Financial Issues, 1994

Price/Earnings Ratios, Growth Rates and Portfolio Returns

WITH WALTER NEELY, BRIAN MCKENNA AND BILL BRISTER

- 13th Annual Eastern Finance Association Meeting, 1994

Does Contrarian Investment Strategy Provide a Profitable Trading Rule in the U.S. Stock Market?

WITH JULIE DAHLQUIST

- Southern Finance Association Annual Meeting, 1993

The Stock Market Reaction to Green Information

WTIH BILL BRISTER

- 18th Annual Midsouth Academy of Economics and Finance Meeting, 1991

PEDAGOGICAL PRESENTATIONS

Reproducible Finance: A Potential Solution to the Paper Mill Problem — *Invited Speaker, Finance and Accounting Faculty, Umea, Sweden, 2024*

The Characteristics of an Attractive Online Offering — *Keynote Speaker, Digital Teaching Conference, Vaasa, Finland, 2023*

Bending the Cost Curve In Higher Education - What Can Finance Professors Do? — *Invited Panelist, Southern Finance Association Meeting, 2022*

So, You Want to NFT Yourself?

Student Athlete NIL Education Session, University of OKlahoma, 2022

On the Road to Experiential Learning Panel

15th Annual Equity Markets Seminar, Baruch College, 2018

e-Options and Finance Pedagogy

Southern Finance Association Meeting, 2010

Discussed Papers

Present-Bias and the Value of Sophistication

by S. Acharya, D. Jimenez-Gomez, D. Rachinskii, and A. Rivera

- 62nd Southern Finance Association Meeting, Key West, FL, 2022

Cutting Operational Costs by Integrating Fintech into Traditional Banking Firms

by L. Allen, Y Shan, Y. Tang, and A Yildirim

- 61st Southern Finance Association Meeting, Captiva, FL, 2021

Investor Sentiment and the Closed-end Fund Puzzle: Out-of-Sample Evidence

by J. A. Doukas and N. T. Milonas

- European Financial Management Annual Meeting, Helsinki, Finland, 2003

Hedging and the Use of Derivatives: Evidence from UK Non-Financial Firms

by A. Judge

- 7th Annual Conference of the Multinational Finance Society, Helsinki, Finland, 2000

Nontradable Goods, Nonseperable Utility, and Global Portfolio Diversification

by R. Balvers and J. Bergstrand

- 6th Annual Conference of the Multinational Finance Society, Thesolloniki, Greece, 1999

Bayesian Network Models of Porfolio Risk and Return

by C.Shenoy

- Midwest Finance Association Meeting, Chicago, IL, 1999

The Effects of Inclusion in and Removal from the S&P 500 on Stock Price and Trading Volume

by C. Boyer

- FMA Annual Meeting, Chicago, IL, 1998

Estimation of Global Systematic Risk for Securities Listed in Multiple Marktes: Theoretical Development and Empirical Comparisons

by M. deBoyrie, G. Ghai, S. Hamid, A. Prakash

- FMA Annual Meeting, Chicago, IL, 1998

Information and Volatility: Evidence from Emerging Markets

by N. Guner and Z. Onder

- 5th Annual Conference of the Multinational Finance Society, Washingington, DC, 1998

The Tradeoff between Skewness and Variance of Return in a Three Moment Captial Asset Pricing Model

by M. Racine

- 5th Annual Conference of the Multinational Finance Society, 1998

The Development and Performance of Stock Markets in Central Europe

by E. J. Zychowicz

- 4th Annual Conference of the Multinational Finance Society, 1997

Galton's Error and the Under-Representation of Systematic Risk

by C. Los

- 14th International Conference in Finance, Grenoble, France, 1997

Evaluating the Probability of an Extreme Price Movement: Different Approaches

BY. K. CHANG AND F. LONGIN

- 14th International Confernce in Finance, Grenoble, France, 1997

How Efficient are European Stock Markets? Evidence from an Error Correction Model

BY. A. GHOSH

- Eastern Finance Association Meeting, 1996

Dividend-Clientele Irrelevance and the Information Content of Dividend Changes

BY J. QIAN ET. AL.

- Eastern Finance Association Meeting, 1996

The Timing, Magnitude, and Composition of Shareholder Losses in Bankrupt Firms

BY D. INDRO ET. AL.

- Southwestern Finance Association Meeting, San Antonio, TX, 1996

Evidence of Nonlinear Relationship Between Corporate Ownership Structure and Dividend Policy

BY J. WANSLEY ET. AL.

- Financial Management Association Annual Meeting, NY, NY, 1995

Duration of a Cross-Currency Swap Contract and Exchange Rate Risk Management

BY. D. K. MALHOTRA

- 2nd Annual Confernce of Multinational Finance Issues, Philadelphia, PA, 1995

Trading Volume and the Production of Information

BY H. M. SHEFRIN ET. AL.

- Financial Management Association Annual Meeting, St. Louis, MO, 1994

Using the Municipal/Treasury Bond Yield Ration to Predict Investment Opportunities in Municipal Bonds

BY D. J. CROCKET ET. AL.

- 18th Annual Midsouth Academy of Economics and Finance Meeting, Monroe, LA, 1991

CONFERENCE COMMITTEES

Investments Track — *Eastern Finance Association, 2023*

COMMITTEE MEMBER

Investments Track — *Eastern Finance Association, 2022*

COMMITTEE MEMBER

Digital Transformation in Financial Sector, IEEE TEMS — *Kaunus and Remote, 2021*

SCIENTIFIC COMMITTE

Extreme Events in Finance — *Paris, 2014*

CO-ORGANIZER

Investments Track — *Southern Finance Association, 2010 and 2011 Conferences*

CO-CHAIR

Investments Program — *Southern Finance Association, 2009*

COMMITTEE MEMBER

International Finance Track — *Financial Management Association Annual Meeting, 1996*

COMMITTEE MEMBER

CONFERENCE SESSION CHAIR

Earnings Impacts and Effects — *JAAF Helsinki, 2023*

Factor Models and ESG — *Big Data Finance, 2021*

Empirical Methods in Market Microstructure — *61st Southern Finance Association Meeting, 2021*

Behavioral Issues — *Southern Finance Association, 2009*

Pricing of Interest Rate Instruments — *17th International Conference in Finance, French Finance Association, 2000*

Issues on Emerging Markets and Earnings Management — *7th Annual Conference of the Multinational Finance Society, 2000*

European Markets — *26th Annual European Finance Association Meeting, 1999*

Statistical Modeling of Asset Returns — *5th Annual Confernce of the Multinational Finance Society, 1998*

Financial System Development: A View from Eastern European Economies in Transition — *4th Annual Multinational Finance Society Conference, 1997*

Nonlinearity in Exchange Rates — *Financial Management Association Annual Meeting, 1995*

SERVICE ACTIVITIES

Profession - Editorships

Associate Editor

Journal of International Financial Markets, Institutions and Money — *2008 –> 2020*

Profession - Ad Hoc Reviewer

Journal of Economic Interaction and Coordination; Finance; Journal of Economics Business and Organization; Journal of Economics and Business; Journal of Business Research; Journal of International Financial Markets, Institutions & Money; European Journal of Finance; Multi-Criteria Decision Analysis, Multinational Finance Journal; International Review of Financial Analysis; Journal of Banking and Finance; Financial Management; Journal of Money, Credit and Banking; Review of Futures Markets — *Academic Journal*

Fundamentals of Investments, Charles Corrado and Bradford Jordan — *Textbook*

ETH Zurich Research Commission — *Grant Review*

Profession - Promotion/Appointment Review

Promotion to Full Professor

Colorado State University — *2022*

- External Reviewer for Promotion to Full Professor

Promotion to Associate Professor

University of Vaasa — *2021*

- External Reviewer of Permanent Position Promotion

Appointment to Strategic Finance Professor

Lapeenranta University of Technology — *2021*

- External Reviewer of newly created position

Fintech Professor

University of Vaasa — *2019*

- External Reviewer of Newly Created Position

Promotion to Full Professor

Lapeenranta University of Technology — *2015*

- External Reviewer of Permanent Position Promotion

Promotion to Associate Professor

Old Dominion University — *2008*

- External Reviewer for Promotion and Tenure to Associate Professor

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Profession - Association Offices Held

Education Committee Chair

Professional Risk Managers International Association — *2018 –> 2020*

Board of Directors

Professional Risk Managers International Association — *2002 –> 2002*

Regional Director, Philadelphia Region

Professional Risk Managers International Association — *2002 –> 2002*

Regional Director, Philadelphia Region

Global Association of Risk Professionals — *2000 –> 2001*

Education Committee Co-Chair

Financial Analysts of Philadelphia (CFA Philadelphia) — *1999 –> 2000*

Vice President for External Affairs

Multinational Finance Society — *1996 –> 2001*

Business Manager

Multinational Finance Journal — *1997 –> 2001*

Institutional Leadership Roles

Director, MSF Program

University of Oklahoma — *2021 –> 2024*

Assistant Director, Finance Division

University of Oklahoma — *2021 –> 2024*

Head, Finance Area

Estonian Business School — *2019 –> 2020*

Head, Accounting and Finance Area

Rutgers University — *2013 –> 2014*

Coordinator, Finance Area

Rutgers University — *2010 –> 2011*

Coordinator, Finance Area

Rutgers University — *2007 –> 2008*

Coordinator, Finance Area

Rutgers University — *2003 –> 2005*

Coordinator, Finance Research Seminar Series

Rutgers University — *2003 –> 2005*

Coordinator, Finance Research Seminar Series

Rutgers University — *1999 –> 2000*

Institutional Committee Participation

Undergraduate Finance Curriculum Committee Taskforce
University of Oklahoma — *2024 –> 2024*

Teaching Evaluation Working Group
University of Oklahoma — *2023 –> 2024*

Facilities Committee
University of Oklahoma — *2023 –> 2024*

Diversity, Equity and Inclusion Strategic Planning Committee
University of Oklahoma — *2022 –> 2024*

MSF Program Committee
University of Oklahoma — *2021 –> 2024*

Master's Program Committee
University of Oklahoma — *2021 –> 2024*

Finance Division Strategic Planning Committee
University of Oklahoma — *2021 –> 2024*

Advanced Program Review Committee
University of Oklahoma — *2021 –> 2024*

Price College of Business Social Planning Committee
University of Oklahoma — *2021 –> 2022*

Education Committee
Rutgers University — *2014 –> 2016*

Teaching Committee
Rutgers University — *2013 –> 2016*

Undergraduate Studies Committee
Rutgers University — *2010 –> 2012*

Graduate Studies Committee
Rutgers University — *2009 –> 2010*

Instructional Research and Technology Committee
Rutgers University — *2008 –> 2012*

Personnel Evaluation Committee
Rutgers University — *2009 –> 2009*

Undergraduate Curriculum Committee
Rutgers University — *2009 –> 2009*

XBRL Working Group
CFA Institute — *2009 –> 2009*

Instructional Research and Technology Committee
Rutgers University — *2004 –> 2006*

Corporate Governance Task Force
CFA Institute — *2003 –> 2005*

Curriculum Committee, Co-Chair
Rutgers University — *2003 –> 2005*

Graduate Students Committee
Rutgers University — *2004 –> 2005*

Teaching Committee
Rutgers University — *2003 –> 2004*

Student Admissions Committee
Rutgers University — *2001 –> 2003*

Ethics Committee Chair
Professional Risk Managers International Association — *2002 –> 2002*

Examination Committee
Professional Risk Managers International Association — *2002 –> 2002*

Financial Risk Manager Ethics Committee
Global Association of Risk Professionals *2001 –> 2001*

Financial Risk Manager Examination Committee
Global Association of Risk Professionals *2001 –> 2001*

Teaching Committee
Rutgers University *2000 –> 2001*

Hospitality Planning Committee
Rutgers University *1999 –> 2001*

Appointments and Promotion Committee
Rutgers University *1998 –> 1999*

Collegiality Committee
Rutgers University *1998 –> 1999*

Education Committee
Financial Analysts of Philadelphia (CFA Philadelphia) *1997 –> 2000*

Course Scheduling Committee
Rutgers University *1997 –> 1998*

Research Release Committee
Fairleigh Dickinson University *1997 –> 1997*

College Educational Planning Committee
Fairleigh Dickinson University *1996 –> 1997*

Library Committee
Fairleigh Dickinson University *1996 –> 1997*

Student Life Search Committee
Fairleigh Dickinson University *1996 –> 1996*

World Wide Web Task Force Committee, Department Representative
Fairleigh Dickinson University *1995 –> 1997*

STUDENT ACTIVITIES

Dissertation Committees

Niranjan Sapkota *Pre-Examiner and Opponent*
Essays on New Blockchain-based Digital Financial Markets: Risks and Opportunities *2022*
- University of Vaasa

Jenny Silvfer *Chair*
ESG Definitions, Measurement, Benefits and Detriments *Current*
- Estonian Business School

Ian Khrashchevskyi *External Examiner*
Essay on Behavioural, Safe Havens, and Macro Decisions *2020*
- Stockholm Business School

Junhua Jiang *Pre-Examiner*
Essays on Financial Connectedness *2020*
- University of Vaasa

Hoa Jiang *Outside Committee Member*
Capital and Asset Allocation Decisions Under Policy Uncertainty: Evidence from Risk-Based Approaches *2020*
- University of Delaware

Tuomo Haapalainen *Pre-Examiner*
Essays on the Effects of Past Gains on Subsequent Risk Taking and Stock Returns *2018*
- University of Oulu

Paivi Kankanranta *Committee Co-Chair*
Essays on Household Finance and Consumptions *2018*
- University of Turku

Vinay Patel *External Reviewer*

PRICE DISCOVER IN U.S. AND AUSTRAILIAN STOCK AND OPTIONS MARKETS *2015*

- Universtity of Tehcnology-Sydney

Ryan Timmer *Outside Committee Member*

MEASURING AND MODELING MARKET RISK FOR LIFE INSURANCE COMPANY ASSETS: AN APPLICATION OF EXTREME VALUE STATISTICS *2015*

- Michigan State University

Mikael Vikstrom *External Examiner and Opponent*

ESSAYS ON OPTION PRICING AND TRADING: EVALUATING THE EFFECTS OF DIVIDENDS AND DIFFERENT TIME UNITS IN THE PRICING MODELS *2001*

- Hanken University

Markku Vieru *External Examiner*

ESSAYS ON INVESTORS' TRADING POLICY AROUND INTERIM EARNINGS ANNOUNCEMENTS IN A THINLY TRADED SECURITIES MARKET *1999*

- University of Oulu

Jaako Niemela *External Examiner*

THE ASSESSMENT OF CAPITAL ADEQUACY IN BANKING SECTOR: THE BIS RATIO VS. AN ALTERNATIVE MULTIVARIATE APPROACH *1998*

- University of Vaasa

THESIS/NON-PHD RESEARCH SUPERVISION

Jared Noblitt *Supervisor*

TRANSACTION COSTS ON THE ETHEREUM NETWORK *2023*

- University of Oklahoma

Seyma Avcilar *Supervisor*

RELATIONSHIP BETWEEN SPOT PRICES AND TRADERS' ACTIVITY IN CRUDE OIL DERIVATIVES MARKET; COMPARISON OF PRE-POST PRICE SHOCK PERIODS *2021*

- Estonian Business School

Samuli Johannes Saarinen *Supervisor*

THE COMPARATIVE STUDY OF NOWCASTING OVER FORECASTING IN WORKFORCE PLANNING *2021*

- Estonian Business School

Julia Emilia Ervio *Supervisor*

PERFORMANCE EVALUATION OF MUTUAL EQUITY FUNDS IN THE MEXICAN MARKET *2019*

- Estonian Business School

Alexander Neumuller *Supervisor*

TESTING FAMA-FRENCH: HOW DIFFERENT ARE U.S. EQUITY REIT FACTORS? *2019*

- Estonian Business School

Jimit Patel *Co-Supervisor with M. Palis, Computer Science Department*

REAL-TIME BIG DATA MINING *2014*

- Rutgers University

Daniel Lehmann *Co-Supervisor with M. Palis, Computer Science Department*

MARKET DATA VISUALIZATIONS *2013*

- Rutgers University

Missy Piccione *Supervisor*

A REGULATORY RESPONSE BY THE SECURITIES AND EXCHANGE COMMISSION TO THE TERROIST ATTACKS ON AMERICA: DID THE REGISTRANT REPURCHASE REALLY MAKE A DIFFERENCE? *2003*

- Rutgers University

Caren Pocino *Supervisor*

REG FD: LEGAL AND FINANCIAL IMPACTS *2002*

- Rutgers University

Ping-Chu Chen *Supervisor*

A TAXONOMY OF FINANCIAL RISK MANAGEMENT *2000*

- Rutgers University

Diane Arachow *Supervisor*

CONTRARIAN INVESTMENT STRATEGY CRITICISM *1999*

- Rutgers University

STUDENT MENTORING

Investment Club

UNIVERSITY OF OKLAHOMA *2023 –> Present*

- Faculty Mentor

Houston Stock Pitch Competition

UNIVERSITY OF OKLAHOMA *2022 –> 2022*

- Faculty Mentor

CFA Institute University Affliation Program

UNIVERSITY OF OKLAHOMA *2021 –> Present*

- Primary Contact Person

CFA Examination Program

UNIVERSITY OF OKLAHOMA *2021 –> Present*

- CFA Institute CFA Scholarship Designate

CFA Institute Global Research Challenge

ESTONIAN BUSINESS SCHOOL *2019 –> 2020*

- Faculty Mentor

CFA Institute Global Research Challenge

HANKEN SCHOOL OF ECONOMICS *2016 –> 2017*

- Faculty Mentor

CFA Institute Global Research Challenge

RUTGERS UNIVERSITY *2008 –> 2009*

- Faculty Mentor

Student Finance Association

RUTGERS UNIVERSITY *2008 –> 2010*

- Faculty Mentor

MBA Association

RUTGERS UNIVERSITY *2007 –> 2008*

- Faculty Mentor

Minding Your Bussine$$ School of Business Student Newspaper

RUTGERS UNIVERSITY *2003 –> 2004*

- Faculty Mentor

BizEd program for High School Students

RUTGERS UNIVERSITY *2005 –> 2009*

- Faculty Instructor

Student Finance Association

RUTGERS UNIVERSITY *1999 –> 2005*

- Faculty Mentor

CFA Examination Program

RUTGERS UNIVERSITY *1998 –> 2013*

- CFA Scholarship Designate

Professional Seminars and Training

FRM Exam Preparation

Schweser Study Program — *2002 –> 2018*

- Instructor

CFA Exam Preparation

Schweser Study Program — *2001 –> 2018*

- Instructor

Various Financial Training Offerings

7city, CIFT, Cengage — *2007 –> 2009*

- Author and Instructor

Financial Journalists Media Seminar

Financial Analysts of Philadelphia (CFA Philadelphia) — *2002 –> 2002*

- Instructor

Value vs. Growth in Portfolio Managment

Conventum Mutual Fund Seminar — *2001 –> 2001*

- Instructor

CFA Exam Preparation

Stalla Seminars — *2000 –> 2001*

- Instructor

Growth and Investments

Portfolio Academy of Finnish Financial Analysts, LTT Research — *1999 –> 1999*

- Instructor

CFA Exam Preparation

Post-Graduate University Program IRAM-DVFA — *1999 –> 2000*

- Instructor

Using the Internet for Investment Research

Financial Analysts of Philadelphia (CFA Philadelphia) — *1998 –> 1998*

- Instructor

So You Want to Get a Finance Degree?

Fairleigh Dickinson University Undergraduate Open House — *1995 –> 1995*

- Instructor

Investments After Landing a 'Real' Job - Engineering Council Seminar

Louisiana State University — *1995 –> 1995*

- Instructor

Media Interviews

Consumer Report 401(k) Contribution

TV Appearance — *2009*

- myFoxPhilly-Philadelpia Fox Affiliate

In Focus' program - 2008 Financial Crisis: 30 minute one-on-one interview/discussion

TV Appearance — *2008*

- myPhl17

Stock Market Discussion

TV Appearance

- NBC10 - Philadelphia NBC Affiliate
- WB17 - Philadlephia Warner Brothers Affiliate
- 6ABC - WABC Philadelphia ABC Affiliate

Stock Market Discussion

Radio

- KYW-AM 1060
- WOBM - Morning Radio at the New Jersey Shore
- New Jersey 101.5

Stock Market Discussion

PRINT

- Courier Post - South Jersey's Newspaper
- The Philadelphia Inquirer
- AM Best

Stock Market Discussion

ONLINE INTERVIEW

- YAHOO! Finance
- 6ABC.com, Philadelphia ABC Affilitate website
- NYTimes.com, New York Times Newspaper website

Business Experiences

Independent Financial Consultant

BFCG, LLC AND BFCG OU — *2006 –> Present*

Investment Committee Advisory Board

LOCUST CAPITAL MANAGEMENT — *2011 –> 2016*

Chief Modeling Officer

MUTUALDECISION.COM — *2007 –> 2009*

Senior Consultant

THE CENTER FOR FORENSIC ECONOMIC STUDIES — *2004 –> 2006*

Forensic Economist

TINARI ECONOMICS — *1997 –> 2003*

Consultant

FINANCIAL RISK CONSUTLING GROUP — *2001 –> 2003*

Financial Analyst

NATIONAL PLANNING CORPORATION — *1991 –> 1992*

Laboratory Manager

ENVIRONMENTAL PROTECTION SYSTEMS — *1986 –> 1990*

Environmental Chemist

TOXICON LABORATORIES — *1985 –> 1986*

REFERENCES

Bruce Weber

Willem Kooyker Dean of the Zicklin School of Business

- 55 Lexington Ave at 24th Street New York, NY 10010; +1 646-312-1000; bruce.weber@baruch.cuny.edu

Neil Pearson

Professor, University of Illinois

- 419 Wohlers Hall 1206 S. Sixth Champaign, IL 61820; +1 217-244-0490; pearson2@illinois.edu

Gene Pilotte

Area Head and Professor of Finance

- Rutgers School of Business - Camden 227 Penn Street, BSB 317, Camden, NJ 08102; +1 856-225-6548; pilotte@camden.rutgers.edu

Paul Brockman

Joseph R. Perella and Amy M. Perella Chair Perella Department of Finance and Senior Associate Dean for Faculty and Research, Lehigh University

- Rauch Business Center 103, 621 Taylor Street Bethlehem, PA 18015; +1 610-758-2914; pab309@lehigh.edu

Chitru Fernando

Rainbolt Chair in Finance, Professor of Finance, Director of the Division of Finance and Director of the Center for Financial Studies, University of Oklahoma

- Adams Hall, Room 3264, 307 W. Brooks, Norman, OK, 73019; +1 405-325-2906; cfernando@ou.edu