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Academic Appointments

George Mason University

Instructor

August 2011 to August 2012

Assistant Professor

August 2012 to Present

Education

The Ohio State University, Fisher College of Business

Columbus, OH 43210

Ph.D., Finance, April 2012

City University of New York, Baruch College

New York City, NY 10010

M.S., Applied Mathematics for Finance, December 2003

California Polytechnic State University

San Luis Obispo, CA 93407

B.S., Business Administration, June 2001

Concentration: Financial Management; Minor: Economics

Areas of Interest

Research: Empirical Asset Pricing, Credit Risk, Derivatives, Liquidity, Asset Securitization, Corporate Debt Markets, Cross-Market Interactions

Teaching: Financial Institutions, Derivatives, Portfolio Theory and Investments, International Finance

Selected Publications

[What Drive the Commonality between Credit Default Swap Spread Changes?](#) (2017) *Journal of Financial and Quantitative Analysis*, 52(1), 243-275.

Working Papers

Is Post-Crisis Bond Liquidity Lower? (2017) (with René Stulz)
Featured article, NBER website 5/16/2017

Does Bond Liquidity Affect Stock Returns? (2016) (revise and resubmit)

Work in progress

Investment Factors and the Cross-Section of Corporate Bond Returns (with Kewei Hou)
Dealer Inventories and Corporate Bond Liquidity
Bond Lending and Bond Returns (with Brian Henderson and Neil Pearson)

Conferences and Presentations

- 2017:** The Ohio State University alumni conference^D
- 2015:** Financial Management Association Annual Meeting (FMA)^{D,C}
- 2014:** George Washington University
- 2012:** Financial Management Association (FMA)^{D,P,C}
- 2011:** Securities and Exchange Commission, Federal Reserve Board of Governors,
University of New South Wales
- 2010:** Ohio State Steve Buser Seminar Series, Financial Management Association (FMA)^P,
Dimensional Fund Advisors
- 2009:** Financial Management Association (FMA)^D
P = presenter, *D* = discussant, *C* = Session Chair

Scholarly Honors, Recognitions, and Awards

- 2015:** Outstanding Research Award (GMU)
- 2015:** Summer Research Fellowship (GMU)
- 2010:** Nationwide Young Scholar
- 2010:** CGEBA Travel Award, Fisher College of Business, The Ohio State University
- 2010:** Dean's Graduate Enrichment (DGE) Fellowship
- 2009:** Student Travel Award, American Financial Association (AFA)
- 2005:** Dean's Graduate Enrichment (DGE) Fellowship

Professional Service

Financial Management Association (FMA):
2012 Session Chair, Discussant
2010 Session Chair

Ad Hoc Referee:
Journal of Empirical Finance, Journal of Banking & Finance

Work Experience

Assistant Professor

Business Finance 321: Financial Institutions

George Mason University

Spring 2012, Present

Instructor

Business Finance 321: Financial Institutions

George Mason University

Fall 2011, Spring 2012

Instructor

Business Finance 725: International Finance

The Ohio State University

Spring 2008, Summer 2010

Research Assistant

René M. Stulz

Karl Diether

The Ohio State University

Summer 2008 - Fall 2009

Fall 2006 - Winter 2008

Teaching Assistant

Business Finance 722: Investment Management

Business Finance 723: Financial Derivatives

Business Finance 620: Business Finance

The Ohio State University

Spring 2007

Winter 2007

Fall 2006

Research Assistant

Andrew Karolyi

New York Stock Exchange

Summer 2007 - Fall 2007

Adjunct Professor

Department of Mathematics

Math 96: Intermediate Algebra

Math 120: Fundamentals of College Mathematics

Western Nevada Community College

August 2004 - August 2005

Independent Consultant

Primus Financial

June 2004 - August 2004

Teaching Assistant

International Finance

Economics of Development and Growth

Econometrics

Cal Poly State University

Spring 2002

Fall 2001

Winter 2001

References

Professor René M. Stulz (Chair)

Everett D. Reese Chair of Banking and Monetary Economics, Department of Finance

Fisher College of Business, The Ohio State University, 806 Fisher Hall, 2100 Neil Avenue, Columbus, OH 43210.

Email: stulz.1@cob.osu.edu; Tel: (614) 292-1970

Professor George Andrew Karolyi

Professor of Finance and International Business, Department of Finance

Alumni Chair in Investment Management

Johnson Graduate School of Management, Cornell University, Ithaca, NY, 14853

Email: gak56@cornell.edu; Tel: (607) 255-2153

Professor Kewei Hou

Associate Professor of Finance (with Tenure)

Fisher College of Business, The Ohio State University, 820 Fisher Hall, 2100 Neil Avenue,
Columbus, OH 43210.

Email: hou_28@cob.osu.edu; Tel: (614) 292-0552