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Academic Appointments

George Mason University

Instructor

August 2011 to August 2012

Assistant Professor

August 2012 to Present

Securities and Exchange Commission

Visiting Scholar

August 2017 to August 2018

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

Selected Publications

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

“A Causal Link between Bond Liquidity and Stock Returns”, *Journal of Empirical Finance*, 2017, Volume 44, 2017, Pages 190-208.

Working Papers

[Is Post-Crisis Bond Liquidity Lower? \(2017\)](#) (with René Stulz)

Featured article, NBER website 5/16/2017

[Bond Lending and Bond Returns \(2018\)](#) (with Brian Henderson and Neil Pearson)

Work in progress

Investment Factors and the Cross-Section of Corporate Bond Returns (with Bao, Hou, and Zhang)
Turnover in equity and debt (with Stahel and Stulz)
Why do investor borrow corporate bonds (with Bao and Li)
Dealer competition in corporate bonds (with Woo)

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

Conferences and Presentations

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

Scholarly Honors, Recognitions, and Awards

- 2015:** Grant: Intergovernmental Personnel Agreement (IPA)
2017: 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