

# Mike M. Anderson

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## Academic Appointments

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### 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

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### 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

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“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

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[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

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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

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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

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

## Scholarly Honors, Recognitions, and Awards

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- 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

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

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

## **Work Experience**

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### **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