Curriculum Vitae

Jacob S. Sagi

Kenan-Flagler Business School
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Education

November 2000 – Ph.D. Finance, University of British Columbia
November 1995 – Ph.D. Physics, University of British Columbia
June 1991 – B.Sc. (Honors) Physics, University of Toronto

Professional Experience

9/1/15 – Present	Wood Center in Real Estate Studies Distinguished Scholar, Associate Professor of Finance, Kenan-Flagler Business School, UNC Chapel Hill
1/1/13 – 8/31/2015	Associate Professor of Finance (with tenure), Kenan-Flagler Business School, UNC Chapel Hill
1/1/09 – 12/31/12	FMRC-chair Associate Professor of Finance, Owen School of Management, Vanderbilt University
7/1/07 – 12/31/12	Associate Professor of Finance (with tenure), Owen School of Management, Vanderbilt University
7/1/00 – 6/30/07	Assistant Professor of Finance, Haas School of Business, University of California, Berkeley

Professional Honors

2017 – Utah Winter Finance Conference, Best Paper Award
2015 – Wood Center in Real Estate Studies Distinguished Scholar
2013 – IDC Herzliya Caesarea Center Conference, Best Discussant Award
2011 – NASDAQ Opening Bell Ceremony (with Bob Whaley)
2009 – FMRC Chair in Finance, Owen School of Management, Vanderbilt University
2009 – Owen Graduate School of Management, Research Productivity Award
2008 – Lead article in the *Journal of Economic Theory*
2008 – IDC Herzliya Caesarea Center Conference, Best Discussant Award
2006 – Utah Winter Finance Conference, Best Paper Award

Refereed Journal Articles

Chew, S.H., Ratchford, M., & Sagi, J.S. (in press) You Need to Recognize Ambiguity to Avoid It. *The Economic Journal*

Chiang, I.E., Hughen, W.K., & Sagi, J.S. (2015) Estimating Oil Risk Factors Using Information from Equity and Derivatives Markets. *Journal of Finance*, 70, 769-804.

Cherkes, M., Sagi, J.S., & Wang, J.Z. (2014). Managed Distribution Policies in Closed-End Funds and Shareholder Activism. *Journal of Financial and Quantitative Analysis*, 49, 1311-1337.

Chew, S.H. & Sagi, J.S. (2012). An Inequality Measure for Stochastic Allocations. *Journal of Economic Theory*, 147, 1517-1544.

Sagi, J.S. & Robert E. Whaley (2011). Trading Relative Performance with Alpha Indexes. *Financial Analysts Journal*, Vol. 67 (6), 77-93.

Kogan, S., Levin, D., Routledge, B.R., Sagi, J.S., & Noah A. Smith (2009). Predicting Risk from Financial Reports with Regression. *Proceedings of Human Language Technologies: The 2009 Annual Conference of the North American Chapter of the Association for Computational Linguistics*, 272–280.

Cherkes, Martin, Richard H. Stanton, and Jacob S. Sagi, A Liquidity-Based Theory of Closed-End Funds (2009), *Review of Financial Studies*, 22, 257-297.
"Best Paper" award at the 2006 Utah Winter Finance Conference

Chew, S.H. & Sagi, J.S. (2008). Small Worlds: Modeling Attitudes Towards Sources of Uncertainty. *Journal of Economic Theory*, 139, 1-24.
Lead Article

Sagi, J.S. & Seasholes, M.S. (2007). Firm-Specific Attributes and the Cross-Section of Momentum. *Journal of Financial Economics*, 84, 389-434.

Kraus, A. & Sagi, J.S., (2006). Inter-temporal Preference for Flexibility and Risky Choice. *Journal of Mathematical Economics*, 42, pp. 698-709.

Kraus, A. & Sagi, J.S., (2006). Asset Pricing Under Unforeseen Contingencies. *Journal of Financial Economics*, 82, 417-453.

Sagi, J.S. (2006). Anchored Preference Relations. *Journal of Economic Theory*, 130, 283-295.

Chew, S.H. & Sagi, J.S. (2006). Event Exchangeability: Probabilistic Sophistication without Continuity or Monotonicity. *Econometrica*, 74, 771-786.

Sagi, J.S. (2006). What is an 'Endogenous State Space'?. *Economic Theory* 27, 305-320.

Journal Articles Under Peer Review

Breon-Drish, B. & Sagi, J.S., Do Fund Managers Make Informed Asset Allocation Decisions? *2nd round revise and resubmit at the Journal of Financial Intermediation* (59pp).

Sagi, J.S., Asset-Level Risk and Return in Real Estate Investments. *2nd round revise and resubmit at the Review of Financial Studies* (77pp).
"Best Paper" award at the 2017 Utah Winter Finance Conference

Research Projects in Preparation for Journal Submission

Chew, S.H. & Sagi, J.S., A Scale-Coherent Model of Risky Choice (23pp)

Chew, S.H. & Sagi, J.S., A Critical Look at the Aumann-Serrano and Foster-Hart Measures of Riskiness (29pp)

Research Projects in Preliminary Stages

Kogan, S., Humphrey,J., Sagi, J.S., & Starks, L., Socially Responsible Investing – an experimental investigation
Kogan, S. & Sagi, J.S., Text Betas
Firestone, S. & Sagi, J.S., Loan-implied Property Risk in Commercial Real Estate
Palacios, M. & Sagi, J.S., Wage Inequality When Wages Are Stochastic
Chew, S.H., Li, K.K. & Sagi, J.S., Source Dependent Risk Aversion – Experimental Evidence
Sagi, J.S., Consumption Smoothing and Small Gamble Risk Aversion
Sagi, J.S., Schlag, C. & Thimme, J., A Comparison of Asset Pricing Models with Non-standard Preferences
Leather, D. & Sagi, J.S., Monetary Policy Regimes & Real Estate Prices
Fermand, E., Kuhnen, C. & Sagi, J.S., Intergenerational Differences in Real Estate Preference: Will Millennials Always be Renters?

Refereed Other Works

Sagi, J.S. & Affleck, I. (1996). Theory of nuclear magnetic relaxation in Haldane-gap antiferromagnets. *Physical review B*, 53, 9188-9203.

Affleck, I. & Sagi, J.S. (1994). Monopole-catalysed baryon decay: A boundary conformal field theory approach. *Nuclear Physics B*, 417, 374-402.

Un-refereed Publications

Kraus, A. & Sagi, J.S. (2002). Book review of ‘Financial Markets and Corporate Finance: Selected Papers of Michael J. Brennan’. *Journal of Finance*, April, 1021-1023.

Laughton, D., Sagi, J.S. & Samis, M. (2000). Modern Asset Pricing and Project Evaluation in the Energy Industry. *Journal of Energy Literature*, 6(1), 3-46.

Unpublished Manuscripts

Commercial Real Estate Data: Towards Parity with Other Asset Classes (2017 White Paper available at: http://uncipc.org/index.php/research-areas/real-estate) (49pp)

Kogan, S., Routledge, B., Sagi, J.S. & Smith, N., Information Content of Public Firm Disclosures and the Sarbanes-Oxley Act (49pp)

Sagi, J.S., Spiegel, M. & Watanabe, M., Dynamic Corporate Capital Stocks: Cross-sectional and Inter-temporal Stock Return Patterns (54pp)

Sagi, J.S., Modeling implications of source-invariance to Machina’s ‘almost objective fair bets’ (40pp)

Haug, J. & Sagi, J.S., Endogenous Regime Changes in the Term Structure of Real Interest Rates (57pp)

Sagi, J.S., The Interaction Between Quality Control and Production (37pp)

Invited Seminar Presentations

List includes only own seminar presentations (does not include coauthors’ seminar presentations of joint work)

2017 – University of Cincinnati
2016 – University of Calgary
2015 – CUNY (Baruch College)
2014 – HEC Paris
2012 – University of Florida at Gainesville
2012 – University of Maryland
2012 – SUNY Buffalo
2012 – University of Colorado, Boulder
2011 – UNC, Chapel Hill
2010 – Queen’s Economics Department
2010 – Johns Hopkins Economics Department
2010 – Cornell Economics Department
2009 – Cal Poly, San Luis Obispo
2009 – UIUC
2009 – U. Vienna
2009 – U. Heidelberg

2009 – Goethe University (Frankfurt)
2009 – U. Missouri (economics)
2009 – Australian National University
2009 – University of New South Wales
2009 – University of Queensland
2009 – University of Melbourne
2009 – Washington University at St. Louis
2009 – Vanderbilt (economics)
2009 – Sorbonne
2009 – EDHEC Nice
2009 – BI Oslo
2006 – LSE
2006 – LBS
2006 – Bank of England
2006 – UC Davis (econ)
2006 – UNC, Chapel Hill
2006 – Texas A&M
2006 – Hong Kong University of Science and Technology
2006 – University of Utah
2006 – Boston College
2006 – University of Michigan
2006 – UT Austin
2006 – Wharton
2006 – University of Toronto
2006 – Carnegie Mellon University
2006 – Vanderbilt University
2006 – University of Colorado, Boulder
2006 – National University of Singapore
2006 – INSEAD (decision sciences)
2006 – Erasmus (decision sciences)
2005 – University of Calgary
2005 – University of Alberta
2005 – Northwestern University
2005 – Duke University (decision sciences)
2004 – University of Zurich
2004 – University of Paris I (econ)
2004 – Norwegian School of Business and Economics
2003 – Rice University (econ)
2003 – UC Davis (econ)
2003 – UC Irvine (econ)
2002 – Hong Kong University of Science and Technology (econ, finance)
2002 – Tel Aviv University (econ, finance)
2002 – Hebrew University (econ, finance)
2002 – IDC Herzliya
2002 – National University of Singapore
2001 – University of British Columbia
2001 – UT Austin
2001 – MIT
2000 – UCLA
2000 – University of Washington (Seattle)
2000 – UC Berkeley

2000 – Duke University
2000 – Carnegie Mellon University
1999 – Queen’s University

Peer-reviewed Conference Presentations

List includes only <u>own</u> presentations of own work (does not include coauthors’ conference presentations of joint work or own presentations as a discussant).

2017 – Utah Winter Finance Conference
2016 – Inquire Europe Spring 2016 Conference
2016 – AREUEA National Conference
2015 – RUD Conference (Bocconi)
2015 – 2015 Summer Real Estate Symposium at the WFA
2015 – UBC Summer Finance Conference
2014 – RUD Conference (Warwick)
2014 – Finance Theory Group (UCLA)
2012 – RUD 2012 (Northwestern)
2010 – UNC Jackson Hole Finance Group Conference
2010 – Conference in Honor of Daniel Ellsberg
2009 – D-TEA (Paris)
2008 – UBC Whistler Summer Conference
2007 – RUD 2007 (Tel Aviv)
2006 – Adam Smith Asset Pricing Conference
2006 – Caesaria Center Conference at IDC Herzliya
2005 – Skinance (Hemsedale, Norway)
2005 – RUD 2005 (Heidelberg)
2005 – Financial Research Association meeting
2004 – RUD 2004 (Northwestern)
2004 – FUR XII 2004 (Paris)
2004 – UBC Summer Conference
2004 – NBER Asset Pricing Fall Meeting
2003 – RUD (Milan)
2002 – Real Options Symposium at the University of Maryland
2002 – 2002 Bachelier Finance Society World Congress
2002 – SED Conference on Economic Design at NYU
2001 – American Economic Association Annual Meeting
2001 – Behavioral Finance Conference

Other Presentations

(List does not include coauthors’ presentations of joint work or own presentations as a discussant).

2017 – AREUEA-ASSA Conference (Presenter and session panel discussion moderator)
2017 – UNC Alternative Investments Conference (Paper presentation)
2017 – NYU Commercial Real Estate Risk Management Conference (Panelist)
2017 – Real Estate Research Institute (Presentation of CREDA work to date)

2016 – UNC Real Estate Symposium (Paper presentation)
2016 – UNC Real Estate Conference (Session chair and panel moderator)
2015 – National University of Singapore Institute of Real Estate Studies Symposium (Paper presentation)
2015 – UBC Real Estate Symposium (Paper presentation)
2015 – Fall Housing-Urban-Labor-Macro Meeting at the Chicago Fed (Paper presentation)
2014 – SAFE Conference, Goethe University at Frankfurt (Paper presentation)
2013 – KFBS Interdisciplinary Seminar Series (Paper presentation)
2012 – IDC Practitioner Finance Workshop at Herzliya (Paper presentation)
2012 – NYU Workshop on Alpha Indices (Panelist)
2012 – CEAR Meeting at Georgia State (Presentation)
2010 – Journal of Economic Theory Symposium Celebrating the 50 Years Anniversary of the Publication of Rothschild-Stiglitz and Atkinson (Paper presentation)
2010 – FMA Doctoral Consortium (Panelist and session organizer)
2009 – Finance Summit, Revelstoke, British Columbia (Paper presentation)
2008 – Vanderbilt, economics department (Paper presentation)
2004 – U.C. Berkeley Psychology and Economics Workshop (Paper presentation)
2002 – Haas School of Business, U.C. Berkeley, Marketing Seminar Workshop (Paper presentation)
2002 – U.C. Berkeley Microeconomic Workshop (Paper presentation)
2001 – U.C. Berkeley Microeconomic Workshop (Paper presentation)

Teaching

Full Courses 2014-2017 (UNC Chapel Hill):

2017 – BUSI 604: Real Estate and Capital Markets (29 students)
2017 – MBA 853: Real Estate and Capital Markets (25 students)
2017 – MBA 853D: Real Estate Macroeconomics and Securities Markets (45 students)
2017 – MBA 853E: Financing Real Estate in Today's Capital Markets (32 students)
2017 – BUSI 899-030: Asset pricing with non-standard preferences (5 students)

2016 – BUSI 604: Real Estate and Capital Markets (21 students)
2016 – MBA 853: Real Estate and Capital Markets (10 students)
2016 – MBA 853D: Real Estate Macroeconomics and Securities Markets (31 students)
2016 – MBA 853E: Financing Real Estate in Today's Capital Markets (28 students)
2016 – BUSI 899-030: Asset pricing with non-standard preferences (6 students)

2015 – BUSI 490-036: Real Estate and Capital Markets (10 students)
2015 – MBA 853: Real Estate and Capital Markets (25 students)
2015 – MBA 853D: Real Estate Macroeconomics and Securities Markets (29 students)
2015 – MBA 853E: Financing Real Estate in Today's Capital Markets (26 students)
2015 – BUSI 854: Real Estate Development Process (17 students)
Co-taught with David Hartzell
2015 – BUSI 854A: Real Estate Development: Finance (11 students)
Co-taught with David Hartzell
2015 – BUSI 899-030: Asset pricing with non-standard preferences (4 students)

2014 – BUSI 490-036: Real Estate and Capital Markets (13 students)
2014 – BUSI 601-001: Real Estate Finance (30 students)
Co-taught with Dragana Cvijanovic and David Hartzell
2014 – BUSI 601-002: Real Estate Finance (28 students)
Co-taught with Dragana Cvijanovic and David Hartzell
2014 – BUSI 601-003: Real Estate Finance (24 students)
Co-taught with Dragana Cvijanovic and David Hartzell
2014 – MBA 853F: Real Estate Finance (Number of students unavailable)
Co-taught with Dragana Cvijanovic and David Hartzell
2014 – MBA 853: Real Estate and Capital Markets (20 students)
2014 – MBA 853D: Real Estate Macroeconomics and Securities Markets (29 students)
2014 – MBA 853E: Financing Real Estate in Today's Capital Markets (30 students)
2014 – BUSI 899-030: Asset pricing with non-standard preferences (5 students)

2013 – MBA 853: Real Estate Finance and Capital Markets (30 students)

Full Courses 2000-2012:

MGT 439 – Real Estate Finance and Capital Markets (daytime MBA), Vanderbilt
MGT 435B – Bond Markets (daytime MBA), Vanderbilt
MGT 435C – Derivatives Markets (daytime MBA), Vanderbilt
MGT 331 – Core Finance (daytime MBA), Vanderbilt
MGT 630A – Introduction to Asset Pricing (Ph.D.), Vanderbilt

XMBA 233 – Capital Markets, Berkeley-Columbia Executive MBA,
MBA 203 – Core Finance (daytime MBA), Berkeley
EWMBA 203 – Core Finance (evening and weekend MBA), Berkeley
PHDBA239A – Introduction to Theoretical Finance (doctoral seminar)
MBA233 – Investments (MBA), Berkeley

Short Courses:

2015 – Asset Pricing with non-standard preferences (doctoral seminar), Vienna Graduate School of Finance
2011 – Introduction to Theoretical Finance (doctoral seminar), Tel Aviv University
2010 – Invited course: Asset Pricing with non-standard preferences (doctoral seminar), Vienna Graduate School of Finance
2009 – Introduction to Theoretical Finance (doctoral seminar), Vienna Graduate School of Finance
2006 – Berkeley's Financial Investment Technology Program – 3-hour modules on: futures, forwards, swaps, Monte Carlo methods in valuation
2001-2003 – Berkeley's Certificate in Financial Engineering – 3-hour modules on: Intro to financial markets and valuation, futures, forwards, swaps, behavioral finance, principles of neo-classical finance, modern portfolio theory, forecasting returns, real options

Cases written:

2017 – “Entangled Refinancing: Avalon at Mission Bay II”, with Brad Bernstein
2015 – “Distressed Exit”, based on case materials by Lynn Fisher and Deb Anderson
2014 – “A New Theme for Nashville”, with Matt Gardner
2014 – “Crossroads for a Student Housing REIT”, with Justin Hicks
2014 – “Debt Outside the Box”, with Scott Miller
2014 – “Single Asset Risk in CRE”
2014 – “Dallas Suburb Multi Family Development”
2014 – “JPM 2013-C16”

Doctoral Students

Dissertation Chair:

2006 – Samir K. Dutt, UC Berkeley, “Risk, reward, and asset pricing”, co-chair. Placed: Cal Poly (San Luis Obispo)
2005 – Shimon Kogan, UC Berkeley, “Essays in financial economics”, co-chair. Placed: Carnegie Mellon University

Committee Member (Dissertation/Advisory/External Examiner/Oral Examiner):

2017 – Preetesh Kantak, UNCCH, “Asset Prices, Local Prospects and the Geography of Housing Dynamics” (committee member)
2016 – Orit Milo-Cohen, Ben-Gurion University, “Aggregate Corporate Debt Components and the Macroeconomy” (advisory and dissertation committee)
2014 – Daejin Kim, Vanderbilt, “Three essays on market microstructure” (dissertation committee)
2012 – Sunghoon Hong, Vanderbilt, “The economics of network flows” (dissertation committee)
2011 – PJ Glandon, Vanderbilt, “The economics of sales” (dissertation committee)
2011 – Brian Essex, Vanderbilt, “The neural mechanisms of intertemporal and risky choice” (examiner)
2010 – Yariv Fadlon, Vanderbilt, “Essays on Statistical Discrimination and on the Payoff to Publishing in Economics Journals” (dissertation committee)
2007 – Theodoros Diasakos, UC Berkeley, “Complexity and bounded rationality in individual decision problems” (dissertation committee)
2007 – Barry Liu, UC Berkeley, “Managing uncertainty in the single airport ground holding problem using scenario-based and scenario-free approaches” (examiner)
2006 – Ilona Babenko, UC Berkeley, “Agency costs, executive compensation, and firm's choice of payout and financing policies” (examiner)
2003 – Robert Novy-Marx, UC Berkeley, “Investment under uncertainty in equilibrium” (dissertation committee)
2003 – Yoonseok Zhang, UC Berkeley, “Discretionary behavior with respect to the adoption of SFAS 142 and the behavior of security prices” (examiner)

Grants

Q-Group 2009 Grant, Text-based Portfolio Choice (with Shimon Kogan, Bryan Routledge, and Noah Smith), PI, $4000.
National Institute for Aging (NIA) Grant, "Research Group in Experimental and Behavioral Economics of Aging," 2005, Co-PI, $30,000.00.
Research Grants Council of Hong Kong (HKUST-6304/03H), "Understanding Individual Identity: Theory, Experiment, and Application," 2003, Co-PI, HKG $570,000.00 (approximately $US 70,000.00).
Berkeley JFRG, "Social groups and group identity: a search for a theoretical foundation," 2003, PI, $6410.00
Berkeley JFRG, "A Theoretical Investigation of the Absence of Markets for Long-term Hedging Instruments," 2002, PI, $2158.00
Berkeley JFRG, "Firm level momentum: theory and evidence," 2001, PI, $5002.40

Professional Service Within UNC-Chapel Hill

2016-Current: Project manager on first CREDA data project involving multiple UNC departments, various research institutions, and multiple commercial data vendors
2016-Current: Co-organizer of the October UNC Real Estate Research Conference
2016-Current: Co-organizer of the UNC's Jackson Hole Finance Group Conference
2016-Current: Real estate finance PhD student recruiting
2015-Current: Faculty Director of the Undergraduate Business Program's Real Estate Emphasis
2015-Current: Oversee (together with David Hartzell) an initiative to explore revenue-generating real estate programs
2014-Current: Real estate MBA Concentration recruiting (ad hoc basis)
2014-Current: Faculty recruiting
- Assist recruiting committee with candidate file assessments
- Attended candidate interviews (2014, 2017)
- Skyped into candidate interviews (2015, 2016)
- Attend recruiting seminars and meet with candidates

2013-Current: Finance PhD student recruiting
- Assist recruiting committee with candidate file assessments
- Meet with select candidates (during campus visits) on ad hoc basis

2016: Drafted the Finance Area Statement for a renewal case
2016: Co-organized (with Greg Brown) a real estate symposium at UNC
2015: Drafted the Finance Area Statement for a promotion case
2015: Participated in the restructuring of the Real Estate Development course sequence.
2015: Overload teaching in MBA854 & MBA854A (6 credit hours, together with David Hartzell) to fill emergency teaching need
2014-2015: Co-organized (with Cami Kuhnen) the Finance Seminar Workshop Series
2014-2015: Initiated video interview project ("KFBS Real Estate Interview Series") to produce course and marketing content for KFBS real estate programs.
2014: Overload teaching in BUSI 601 & MBA853F (four sections, together with David Hartzell) to fill emergency teaching need

2014: Developed new course, MBA853E, "Financing Real Estate in Today's Capital Markets", including five original cases and various video interviews with practitioners.
2014: Developed new course, MBA853D (also given as MBA853 & BUSI 604) on real estate and capital markets, including four original cases, slides, and quizzes.

Professional Service to Discipline

Commercial Real Estate Data Alliance (CREDA):
2016-Current: Spearheading CREDA and its first pilot project:
- Organized a joint academic-practitioner working group to map out existing data sources (quality and accessibility)
- Lead writer of CREDA (Commercial Real Estate Data Alliance) White Paper, "Towards Data Parity with Other Asset Classes"
- Organized a session at the 2017 AREUEA-ASSA meetings on data in commercial real estate
- Organized CREDA academic oversight board
- Presented update of initiative at the 2017 Real Estate Research Institute Conference
- Organized 2017 National AREUEA Conference session on commercial real estate

<u>Conference Program Committees</u>:
2016-Current – AREUEA-ASSA Conference (Associate Chair)
2013-Current – Western Finance Association Conference
2012-Current – European Finance Association Conference
2012-Current – SFS Cavalcade
2009-Current – Tel Aviv University Finance Conference
2007-Current – Caesarea Center for Capital Markets and Risk Management annual conference
2007-Current – Utah Winter Finance Conference
2009-2016 – European Finance Association Conference
2014 FMA Associate Chair
2014 Western Finance Association Associate Chair
2010-2014 – Finance Down Under Conference (Melbourne)
2010 – FMA Doctoral Symposium
2008-2009 – Northern Finance Association

<u>Editorial Assignments</u>:
2011 – Current: Associate Editor, *Journal of Mathematical Economics*
2010 – Current: Associate Editor, *Mathematical Social Sciences*
2007 – Current: Associate Editor, *Emerging Markets Review*

Ad-hoc referee duty:
American Economic Review, American Economic Journal: Micro, Econometrica, Economic Theory, Emerging Markets Review, Energy Journal, Finance Letters, Games and Economic Behavior, International Journal of Approximate Reasoning, Journal of Business, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Empirical Finance, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Financial Economics, Journal of Financial Intermediation, Journal of Housing Economics, Journal of Mathematical Economics, Journal of Mathematical Finance, Management Science, Mathematical Social Choice, National Science Foundation, Operations Research, Review of Financial Studies, Review of Finance, Theoretical Economics, Theory and Decision.

Number of referee reports completed between June 2016 – June 2017: 20
Number of referee reports completed between January 2005 – June 2017: >150

Conference Paper Discussant (number of discussions in parentheses):
Adam Smith Asset Pricing Conference (1), American Finance Association (2), ANU Summer Camp (1), Conference of Financial Economics and Accounting (1), Financial Management Association (1), FMRC Hedge Fund Conference at Vanderbilt (1), Interdisciplinary Center at Herzliya (5), Northern Finance Association (1), Real Estate Research Institute (1), SAFE Conference at Goethe University (1), Texas Finance Festival (1), UBC Summer Conference (2), Utah Winter Finance Conference (1), Washington University Conference on Corporate Finance (2), Western Finance Association (5)

Media Mention

Seeking Alpha, June 9, 2011.
Nashville Public Radio, April 18, 2011.
Nashville Post, November 3, 2010.
Bloomberg Radio, October 8, 2008.

Non-academic Accomplishments

2015-Current: Content Advisor for Vivovii (http://www.vivovii.com/team)

2010: Co-inventor of "Alpha Indexes", a suite of relative performance indexes that are disseminated by the NASDAQ: http://en.wikipedia.org/wiki/Alpha_Indexes
US Patent 20130304628 A1.

1998: Co-founder of RP Options, Ltd., a Canadian consulting company

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