

VIKAS AGARWAL

OFFICE ADDRESS

Bank of America Distinguished Chair and Professor of Finance
J. Mack Robinson College of Business
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HOME ADDRESS

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Date: January 2021

EDUCATION

London Business School (University of London) (1996–2001): Ph.D. (Finance)

K.J. Somaiya Institute of Management Studies & Research (University of Bombay) (1992–94):
Master of Management Studies (M.M.S.)

Kamla Nehru Institute of Technology (Avadh University) (1988–92): B.Tech. Mechanical Engg.

ACADEMIC EXPERIENCE

J. Mack Robinson College of Business, Georgia State University

- ❖ Bank of America Distinguished Chair of Finance, January 2019–present
- ❖ H. Talmage Dobbs, Jr. Chair of Finance, August 2015–December 2018
- ❖ Professor of Finance, August 2013–present
- ❖ Associate Professor of Finance (with tenure), August 2008–July 2013
- ❖ Assistant Professor of Finance (tenure-track), August 2001–July 2008

Indian School of Business, Hyderabad

- ❖ Short-Term Visiting Professor, 2016–present

Waseda University, Tokyo

- ❖ Short-Term Visiting Professor, February 2020

Chinese University of Hong Kong (CUHK)

- ❖ Short-Term Visiting Professor, June 2018 and May 2019

Hong Kong Polytechnic University

- ❖ Short-Term Visiting Professor, June 2018 and January 2019

Hong Kong University

- ❖ Short-Term Visiting Professor, May-June 2019

Centre for Advanced Financial Research and Learning (CAFRAL), Reserve Bank of India, Mumbai

- ❖ Visiting Scholar, June 2016–August 2016

Securities and Exchange Commission

- ❖ Distinguished Visiting Scholar, Division of Economic and Risk Analysis, August 2015

Indian Institute of Management, Calcutta

- ❖ Short-Term Visiting Professor, May 2015 and July 2019

National Cheng Kung University, Tainan and National Taiwan University, Taipei

- ❖ Visiting Scholar, April 2015

EDHEC Risk Institute, Singapore

- ❖ Short-Term Visiting Professor, April 2013 and March 2016

University of Paris, Dauphine

- ❖ Short-Term Visiting Professor, April 2013 and April 2015

OTHER AFFILIATIONS

1. Research Fellow, Centre for Financial Research (CFR), University of Cologne, Germany
2. Research Associate and Affiliate Faculty for PhD Program in Finance, EDHEC-Risk Institute

NON-ACADEMIC EXPERIENCE

Larsen & Toubro Limited, India (1994-96)

- ❖ Executive, Chemical Plants & Systems Division, Projects Group

RESEARCH

Publications in Refereed Journals

1. Are hedge fund managers' charitable donations strategic? (with Yan Lu and Sugata Ray), Journal of Corporate Finance forthcoming.
2. Why do mutual funds hold lottery stocks? (with Lei Jiang and Quan Wen), Journal of Financial and Quantitative Analysis forthcoming.
[Winner of the 2018 Best paper award in WRDS Advanced Research Scholar Program of the Wharton School, University of Pennsylvania]
3. Interfund lending in mutual fund families: Role in liquidity management (with Haibei Zhao), Review of Financial Studies, 2019, 32(10), 4079–4115.
4. Liquidity transformation and financial fragility: Evidence from funds of hedge funds (with George O. Aragon and Zhen Shi), Journal of Financial and Quantitative Analysis, 2019, 54(6), 2355–2381.
5. Mutual fund transparency and corporate myopia (with Rahul Vashishtha and Mohan Venkatachalam), Review of Financial Studies, 2018, 31(5), 1966–2003.
[Winner of the best paper award at the ISB 2016 Summer Research Conference]
[Featured on the Harvard Law School Forum on Corporate Governance and Financial Regulation on July 11, 2018: <https://corpgov.law.harvard.edu/2018/07/11/mutual-fund-transparency-and-corporate-myopia/>]
6. Alpha or beta in the eye of the beholder: What drives hedge fund flows (with Clifton Green and Honglin Ren), Journal of Financial Economics, 2018, 127(3), 417–434.
7. Tail risk in hedge funds: A unique view from portfolio holdings (with Stefan Ruenzi and Florian Weigert), Journal of Financial Economics, 2017, 125(3), 610–636.
8. Volatility of aggregate volatility and the cross-section of hedge fund returns (with Y. Eser Arisoy and Narayan Y. Naik), Journal of Financial Economics, 2017, 125(3), 491–510.
9. Under one roof: A study of simultaneously managed hedge funds and funds of hedge funds (with Yan Lu and Sugata Ray), Management Science, 2016, 62(3), 722–740.
10. Mandatory portfolio disclosure, stock liquidity, and mutual fund performance (with Kevin Mullally, Yuehua Tang, and Baozhong Yang), Journal of Finance, 2015, 70(6), 2733–2776.
11. The economics and finance of hedge funds: A review of the academic literature (with Kevin Mullally and Narayan Y. Naik), Foundations and Trends in Finance, 2015, 10(1), 1–111.
[Featured on the Harvard Law School Forum on Corporate Governance and Financial Regulation on April 27, 2016: <https://corpgov.law.harvard.edu/2016/04/27/the-economics-and-finance-of-hedge-funds/>]
12. Window dressing in mutual funds (with Gerald D. Gay and Leng Ling), Review of Financial Studies, 2014, 27(11), 3133–3170.
[Among the fifty most-read articles in the *Review of Financial Studies* during November 2014, the list being updated at the beginning of each month]
[Winner of the Best Empirical Paper Award at the Southern Finance Association 2012 Annual Meetings]

[Featured on the Harvard Law School Forum on Corporate Governance and Financial Regulation on September 17, 2014: <http://blogs.law.harvard.edu/corpgov/2014/09/17/window-dressing-in-mutual-funds/>]

13. What happens “before the birth” and “after the death” of a hedge fund? (with Vyacheslav Fos and Wei Jiang), *Bankers, Markets, & Investors*, 2014, 129, 18–26.
14. Uncovering hedge fund skill from the portfolios they hide (with Wei Jiang, Yuehua Tang, and Baozhong Yang), *Journal of Finance*, 2013, 68(2), 739–783.
15. Inferring reporting-related biases in hedge fund databases from hedge fund equity holdings (with Vyacheslav Fos and Wei Jiang), *Management Science*, 2013, 59(6), 1271–1289.
16. Management compensation and market timing under portfolio constraints (with Juan-Pedro Gómez and Richard Priestley), *Journal of Economic Dynamics & Control*, 2012, 36(10), 1600–1625.
17. Do hedge funds manage their reported returns? (with Naveen D. Daniel and Narayan Y. Naik), *Review of Financial Studies*, 2011, 24(10), 3281–3320.
[Among the fifty most-read articles in the *Review of Financial Studies* during October 2011]
18. Risk and return in convertible arbitrage: Evidence from the convertible bond market (with William H. Fung, Yee Cheng Loon, and Narayan Y. Naik), *Journal of Empirical Finance*, 2011, 18(2), 175–194 (Lead Article).
[Winner of the best hedge fund paper award at the European Finance Association (EFA) 2006 Meetings]
19. The role of hedge funds as primary lenders (with Costanza Meneghetti), *Review of Derivatives Research*, 2011, 14(2), 241–261.
20. Role of managerial incentives and discretion in hedge fund performance (with Naveen D. Daniel and Narayan Y. Naik), *Journal of Finance*, 2009, 64(5), 2221–2256.
[Winner of the best hedge fund paper award at the European Finance Association (EFA) 2003 Meetings]
[Featured on the Harvard Law School Forum on Corporate Governance and Financial Regulation on April 8, 2009: <http://blogs.law.harvard.edu/corpgov/2009/04/08/managerial-incentives-and-hedge-fund-performance/>]
[Among the top ten All-Time Hits (Jan 2, 1997 to June 6, 2010) on SSRN for Journal of CGN: Hedge Funds and Alternative Investment Firms]
21. Hedge funds for retail investors? An examination of hedged mutual funds (with Nicole M. Boyson and Narayan Y. Naik), *Journal of Financial and Quantitative Analysis*, 2009, 44(2), 273–305.
[Among the all-time most cited articles in the *Journal of Financial and Quantitative Analysis*]
22. On the relative performance of multi-strategy and funds of hedge funds (with Jayant R. Kale), *Journal of Investment Management*, 2007, 5(3), 41–63.
Abstracted in *CFA Digest*, 38(2), May 2008, 14–15.
23. Hedge funds (with Narayan Y. Naik), *Foundations and Trends in Finance*, 2005, 1(2), 103–170.
24. Risks and portfolio decisions involving hedge funds (with Narayan Y. Naik), *Review of Financial Studies*, 2004, 17(1), 63–98.
[Among the fifty most-cited articles in the *Review of Financial Studies* for each month during July 2006 to October 2016, the list being updated at the beginning of each month (the list was temporarily discontinued between January 2008 and July 2011)]
[Among the 300 most cited articles published in the area of finance during the period 2000–2006 according to the article “What’s new in finance?” by Matti Keloharju in *European Financial Management*, 2008, 14(3), 564–608]
[According to the *Web of Science*, as of May/June 2014, this highly cited paper received enough citations to place it in the Top 1% of the academic field of Economics & Business based on a highly cited threshold for the field and publication year.]

For a research application to replicate the option-based factors constructed in this paper, see Wharton Research Data Services (WRDS) website:

<http://wrds-web.wharton.upenn.edu/wrds/research/applications/risk/option-based/>

25. Multi-period performance persistence analysis of hedge funds (with Narayan Y. Naik), *Journal of Financial and Quantitative Analysis*, 2000, 35(3), 327–342.
26. Generalized style analysis of hedge funds (with Narayan Y. Naik), *Journal of Asset Management*, 2000, 1(1), 93–109.
27. On taking the alternative route: Risks, rewards, and performance persistence of hedge funds (with Narayan Y. Naik), *Journal of Alternative Investments*, Spring 2000, 2(4), 6–23.

Working Papers

1. Redemption in kind and mutual fund liquidity management (with Honglin Ren, Ke Shen, and Haibei Zhao)
2. Extreme stress and investor behavior: Evidence from a natural experiment (with Pulak Ghosh and Haibei Zhao)
3. Political uncertainty and household stock market participation (with Hadiye Aslan, Lixin Huang, and Honglin Ren)
[Winner of the best paper at 2019 Academic Research Colloquium for Financial Planning and Related Disciplines]
4. Private company valuations by mutual funds (with Brad Barber, Si Cheng, Allaudeen Hameed, and Ayako Yasuda)
5. Do ETFs increase the commonality in liquidity of underlying stocks? (with Paul Hanouna, Rabih Moussawi, and Christof Stahel)
[Winner of the best paper award at the India Finance Conference 2016 Annual Meetings]
6. Unobserved performance of hedge funds (with Stefan Ruenzi and Florian Weigert)
7. Income taxes and managerial incentives: Evidence from hedge funds (with Gary Chen, Zhen Shi, and Bin Wang)
8. Perils of fame and fortune: Are hedge fund stars front-run by institutional investors? (with George O. Aragon, Vikram Nanda, and Kelsey Wei)
9. Incentive realignment: Mutual funds' influence on executive compensation contracts (with Sean Cao, Shawn Huang, and Min Kim)
10. Eponymous hedge funds (with Y. Eser Arisoy and Tri Trinh)
11. Gender bias, board diversity, and firm value: Evidence from a natural experiment (Renée Adams, Edward R. Lawrence, and Mehul Raithatha)
12. A model of hedge fund fees with renegotiation (with Sugata Ray and Baozhong Yang)
13. What are the actual effects of cash holdings? Evidence from the mutual fund industry (with Haibei Zhao)
14. Managerial multitasking in the mutual fund industry (with Linlin Ma and Kevin Mullally)
[Winner of the best paper award in investments at the FMA 2011 Annual Meetings]
15. Institutional investment and intermediation in the hedge fund industry (with Vikram Nanda and Sugata Ray)
16. Do mutual funds have market timing ability? New evidence from their trades (with Kevin Mullally, Yuehua Tang, and Baozhong Yang)

Older Working Papers

17. Do higher-moment equity risks explain hedge fund returns? (with Gurdip Bakshi and Joop Huij)
[Earlier versions of the paper were titled “Higher-Moment Equity and the Cross-Section of Hedge Fund Returns” and “Dynamic Investment Opportunities and the Cross-Section of Hedge Fund Returns: Implications of Higher-Moment Risks for Performance”]
18. Corporate derivatives use, yield spreads, and leverage (with Gerald D. Gay and Chen-Miao Lin)

19. Common factors in analysts' earnings revisions: The role of changing economic conditions (with Dieter Hess)
20. Transaction costs and value premium (with Lingling Wang)

My papers available on SSRN can be accessed at <http://papers.ssrn.com/author=151145>

Total citation count

Google Scholar: 5,864 (h-index: 21; i10-index: 34)

Latest citation statistics:

[http://scholar.google.com/citations?hl=en&user=eX0ndosAAAAJ&view_op=list_works&gmla=AJsN-F4GAykFRC00CkIAwK5UwIKgZONQeGdPgoszrh4oseBeeJALFhk8RTMv5yXd-](http://scholar.google.com/citations?hl=en&user=eX0ndosAAAAJ&view_op=list_works&gmla=AJsN-F4GAykFRC00CkIAwK5UwIKgZONQeGdPgoszrh4oseBeeJALFhk8RTMv5yXd-IPkk7z5umNGlqPsforelBU6It6DtwLS634HbipgT0-3fJLT_UwoD8bgJKYcMU-r8OnSc4fGzTcx)

[IPkk7z5umNGlqPsforelBU6It6DtwLS634HbipgT0-3fJLT_UwoD8bgJKYcMU-r8OnSc4fGzTcx](http://scholar.google.com/citations?hl=en&user=eX0ndosAAAAJ&view_op=list_works&gmla=AJsN-F4GAykFRC00CkIAwK5UwIKgZONQeGdPgoszrh4oseBeeJALFhk8RTMv5yXd-IPkk7z5umNGlqPsforelBU6It6DtwLS634HbipgT0-3fJLT_UwoD8bgJKYcMU-r8OnSc4fGzTcx)

SSCI Web of Science: 1,096

Other Publications

1. Investigating the correlation between ETFs and their underlying securities, *Lyxor ETF Research Academy*, June 2017
2. Wert schaffung oder -vernichtung? (Value creation or loss of jobs? in English), *Institutional Money*, No. 4, 2014 (article in German)
3. Breaking bad, *Institutional Money*, 2014 (article in German).
4. Multitasking by mutual fund managers benefits companies, not investors, *Institutional Investor*, July 2011
5. Motivating managers: How incentives and discretion play into hedge fund performance, *Executive Briefing, Economist Intelligence Unit in partnership with Harvard Business School Publishing, The Economist*, 2009
6. Agarwal/Naik, Hedgefonds: Grundzuege einer alternativen Anlageklasse, in Michael Busack/Dieter Kaiser (eds), *Handbuch Alternative Investments*, Gabler Verlag, Wiesbaden, 2006
7. Going with the Hedge Flow”, *Robinson Research Report*, Winter 2004, pp. 3–4 (with Naveen D. Daniel and Narayan Y. Naik)
8. Understanding Risks of Hedge Funds, *Echos Money, numero 8*, 2002, pp 35–36
9. Introduction to Hedge funds, *Gestion Alternative*, Juillet 2002, AFG-ASFFI, France (with Narayan Y. Naik)
10. Hedge funds – Charakteristika und Risiken”, Absolut report, no. 2, Feb 2002, pp 8–14, *Die erste Publikation fur Alternative Investment in Deutschland*, Germany (with Narayan Y. Naik)
11. Creative funds that have come into their own, *Financial Times, Mastering Investment (Part Five)*, June 11, 2001 (with Narayan Y. Naik)

RESEARCH IMPACT

Media Citations

1. *Hedge*, “Money can’t buy love” by Safi Thind
2. *Saporta Report*, August 27, 2018, “Are Hedge Fund Managers’ Charitable Donations Strategic?”
3. *ETF.com*, May 21, 2018, “Lotto Stocks A Losing Game” by Larry Swedroe
4. *Global Association of Risk Professionals (GARP)*, April 13, 2018, “ETFs and Liquidity Shocks” by Nupur Pavan Bang.
5. *Bloomberg*, December 19, 2017, “Why struggling hedge fund managers give to charity?” by Ben Steverman
6. *Inside Philanthropy*, December 13, 2017, “An extra edge: A provocative look at giving by hedge fund managers” by Philip Rojc
7. *Non Profit Quarterly*, December 4, 2017, “What Does “Strategic Philanthropy” Mean to a Hedge Fund Manager?” by Ruth McCambridge

8. *The Wall Street Journal*, December 3, 2017, “Give to get: What motivates some hedge funds’ charity” by Simon Constable
9. *Barron’s*, November 13, 2017, “The risks when funds lend to one another” by Lewis Braham
10. *Financial Review*, May 29 2016, “Hedge funds in the firing line” by John Kehoe
11. *Global Association of Risk Professionals (GARP)*, April 14, 2016, “Mutual Fund Liquidity, Interfund Lending and the Role of Governance”, by Nupur Pavan Bang
12. *Absolut Research*, “Hedgefondsinvestoren honorieren Nutzung exotischer Risikoprämien” (Hedge fund investors to reward use of exotic risk premiums, in English), January 2016.
13. *BNN (Business News Network) Toronto*, June 29, 2015, “Performance disparity is key to spotting fund manager deception” interviewed by Paul Bagnell and Mike Newton
14. *Medill Reports*, October 9, 2014, “Hedge funds hope for better days” by Penny Yi Wang
15. *Market Watch*, Sep 17, 2014, “Opinion: Individual investors 1, hedge funds 0” by Mark Hulbert
16. *Market Watch*, May 23, 2014, “Investing in a hedge fund isn’t really worth a bother” by Mark Hulbert
17. *The Wall Street Journal*, May 23, 2014, “What to expect from a hedge fund? Most of them aren’t designed to beat S&P 500” by Mark Hulbert
18. *Business Insider*, September 26, 2012, “The truth about ‘window dressing’ – how some portfolio managers try to dupe their clients at the end of every quarter” by Sam Ro
19. *The Wall Street Journal*, Dec 24, 2011, “Now That’s Performance Art” by Jason Zweig
20. *The Wall Street Journal*, Dec 8, 2011, “Mum’s the Word for Some Investors – SEC Allows Money Managers Who Say Confidentiality Is Key to Conceal Certain Stock Holdings” by Scott Thurm and Jean Eaglesham
21. *All About Alpha (online publication of the Chartered Alternative Investment Analyst Association)*, April 17, 2011, “Congratulations! You got a raise!”
22. *Fierce Finance*, Dec 7, 2010, “More on the marriage of hedge funds and mutual funds” by Jim Kim
23. *The Wall Street Journal*, Dec 6, 2010, “Hedge-fund firms woo the little guy” by Jaime Levy Pessin
24. *Fund Strategy*, August 9, 2010, “Quest for enlightenment or self interest” by Vanessa Drucker
25. *All About Alpha (online publication of the Chartered Alternative Investment Analyst Association)*, June 23, 2010, “Shadow Banking Success: Study finds hedge funds make pretty good lenders”
26. *Forbes*, March 29, 2010, “Follow that billionaire” by William Baldwin
27. *All About Alpha (online publication of the Chartered Alternative Investment Analyst Association)*, Feb 16, 2010, “Research from the other side: What happens before the birth and after the death of a hedge fund?”
28. *Market Watch*, Feb 1, 2010, “Obama’s big bank size limit proposal could help small rivals” by Ronald D. Orol
29. *SmartMoney*, Jan 22, 2010, “How plan to curb banks could help consumers” by AnnaMaria Andriotis
30. *Fund Strategy (Cover story)*, December 7, 2009, “Shipwrecked” by Vanessa Drucker
31. *All About Alpha (online publication of the Chartered Alternative Investment Analyst Association)*, November 9, 2009, “Equity long/short mutual funds “could easily grow twenty-fold over the next five years” Report
32. *Fund Strategy (Cover story)*, August 3, 2009, “Overprotected from risk?” by Vanessa Drucker
33. *Market Watch*, April 7, 2009, “White House ponders: Are some hedge funds too big to fail?” by Ronald D. Orol
34. *The Associated Press*, December 19, 2007, “Armed with trade windfalls, sovereign funds swoop in, lend cash to US top-shelf names” by Tim Paradis (Story also covered in *Canadian Business*, *International Herald Tribune*, and *The Houston Chronicle*)
35. *Forbes*, October 26, 2007, “Naughty or Nice?” by Neil Weinberg
36. *Financial Times*, Oct 3, 2007, “MFS bets on hedge funds’ long-term appeal” by Rebecca Knight

37. *Barron's*, August 27, 2007, "Dancing with stars" by J.R. Brandstrader
38. *The Wall Street Journal*, Aug 10, 2007, "Bets on Calm Now Come Back To Cost Investors" by Justin Lahart
39. *The Deal*, August 7, 2007, "Lawmakers query SEC" by Ron Orol
40. *Institutional Investor*, May 9, 2007, "Why Multi-Strategy Funds Outperform Fund of Hedge Funds"
41. *Financial Times*, May 7, 2007, "Research rates multi-strategy hedge funds" by Steve Johnson
42. *The Wall Street Journal*, Feb 14, 2007, "Hedge funds beckon small investors" by Eleanor Laise
43. *Money Management Executive*, Feb 5, 2007, "Hedged mutual funds make the grade" by Lori Pizzani
44. *All About Alpha* (online publication of the Chartered Alternative Investment Analyst Association), January 22, 2007, "Hedge funds for retail investors? An examination of hedged mutual funds"
45. *The Deal*, October 2, 2006, "A gathering storm?" by Ronald D. Orol
46. *The New York Times*, April 21, 2006, "Are These Hedge Fund Results Real?" by Floyd Norris, Section C, Col. 1, Page 1
47. *Financial Times*, April 17, 2006, "Hedge fund entrepreneurs could change retail landscape"
48. *The Daily Telegraph*, December 29, 2005, "Funds under fire for 'Santa effect'"
49. *Evening Standard*, Dec 29, 2005, "Hedge Funds 'Manipulating Figures' to Bring Big Paydays"
50. *Risk Center*, Dec 29, 2005, "Market Risk – Christmas Bonus, Hedge Fund Returns in December Triple Monthly Average", by Ellen J. Silverman
51. *Institutional Investor*, December 28, 2005, "Santa kind to HFs' A Lot of Ho-Ho-Hokum"
52. *International Herald Tribune*, March 31, 2003, "Around the Markets: A futurist tack for weathering market storms", by Donna Rosato
53. *The New York Times*, March 30, 2003, "To Offset Stocks, a Look to Futures", by Donna Rosato
54. *Chartered Financial Analyst*, August 2000, "Hedge Funds: Raiders of the lost arc", by Atul Priyadarshi, pp. 17–20
55. *Managed Accounts Report (MAR)/Hedge*, August 2000, "Deconstructing returns and 'herd' effects", by Neil Wilson, Cover Story, pp. 1, 14–15
56. *Financial Times*, July 12, 2000, "Hedge funds come out of the cold" by Barry Riley
57. *Euromoney*, June 2000, "Betting on survival", by David Shirreff, pp. 128–140
58. *Financial Times*, June 28, 1999, "Hedge funds set to bloom" by Philip Coggan
59. *International Herald Tribune*, December 24, 1999, "An Appraisal of Hedge Funds"

RESEARCH GRANTS

1. Research Grant from the Hong Kong Research Grants Council (HK\$400,000) in 2019 for the paper "Sustainability or return? The impact of sustainability rating on the flow-performance sensitivity of mutual funds" (collaborator with Jie Cao and Xintong Zhan)
2. Research Grant from the NSE-NYU Stern Initiative on the Study of Indian Financial Markets (US \$7,500) in 2018 for the paper "Violence and investor behavior: Evidence from terrorist attacks" (with Pulak Ghosh and Haibei Zhao)
3. Research Grant from the ETF Research Academy at the Paris-Dauphine House of Finance (joint collaboration of Lyxor Asset Management and University of Dauphine, Paris) (10,000 Euros) in 2016 for the paper "Do ETFs increase the commonality in liquidity of underlying stocks?" (with Paul Hanouna, Rabih Moussawi, and Christof Stahel)
4. Research Grant from the Dauphine-Amundi Asset Management Chair at the University of Dauphine, Paris (10,000 Euros) in 2014 for the paper "Volatility of aggregate volatility and the cross-section of hedge fund returns" (with Eser Arisoy and Narayan Y. Naik)
5. Research Grant from the BNP Paribas Hedge Fund Centre at Singapore Management University (15,000 Singapore Dollars) in 2010 for the paper "Inferring reporting-related biases in hedge fund

- databases from hedge fund equity holdings” (with Vyacheslav Fos and Wei Jiang)
6. Research Grant from NETSPAR (10,000 Euros) in 2010 for the paper “In-depth analysis of target date funds” (with Vallapuzha Sandhya)
 7. Research Grant from the Q-Group (US \$10,000) in 2009 for the paper “Do institutional investors have an ace up their sleeves? Evidence from confidential filings of portfolio holdings” (with Wei Jiang, Yuehua Tang, and Baozhong Yang)
 8. Research Grant from BNP Paribas Hedge Fund Centre at HEC Paris (10,000 Euros) in 2009 for the paper “The role of hedge funds in the primary lending market” (with Costanza Meneghetti)
 9. Research Grant from BNP Paribas Hedge Fund Centre at Singapore Management University (15,000 Singapore Dollars) in 2008 for the paper “Do higher-moment equity risks explain hedge fund returns?” (with Gurdip Bakshi and Joop Huij)
 10. INQUIRE Europe Research Grant (10,000 Euros) in 2006 for the paper “Risk and return in convertible arbitrage: Evidence from the convertible bond market” (with William H. Fung, Yee Cheng Loon, and Narayan Y. Naik)
 11. Foundation for Managed Derivatives Research (FMDR) Grant (US \$15,000) in 2005 for the paper “An investigation of the determinants and implications of hedge fund fraud” (with Nicole Boyson and Narayan Y. Naik)
 12. INQUIRE Europe Research Grant (CHF15,000) in 2005 for the paper “Do hedge fund flows chase performance? Evidence on money flow & risk-taking behavior of hedge fund managers” (with Naveen D. Daniel and Narayan Y. Naik)
 13. BSI Gamma Foundation Research Grant (US \$12,000) in 2004 for the paper “Do hedge funds manage their reported returns?” (with Naveen D. Daniel and Narayan Y. Naik)
 14. BSI Gamma Foundation Research Grant (US \$12,000) in 2002 for the paper “Risks and portfolio decisions involving hedge funds” (with Narayan Y. Naik)
 15. INQUIRE UK Research Grant (£10,000) in 1998 for the paper “On taking the alternative route: Risks, rewards, and performance persistence of hedge funds” (with Narayan Y. Naik)

SCHOLASTIC AWARDS AND HONORS

1. Best paper at Academic Research Colloquium for Financial Planning and Related Disciplines, 2019
2. Best paper award in WRDS Advanced Research Scholar Program, 2018
3. Scientific prize from the German Association for Alternative Investments, 2017
4. Best paper award at the India Finance Conference at IIM Ahmedabad, 2016
5. Crowell Third Prize from Quantitative Research Group at PanAgora Asset Management, 2016
6. Faculty Recognition Award for Excellence in Research, Robinson College of Business, 2016
7. Best paper award at the Indian School of Business (ISB) 2016 Summer Research Conference
8. Faculty Recognition Award for Excellence in Research, Robinson College of Business, 2013
9. Best empirical paper award sponsored by Wharton Research Data Services (WRDS) at the Southern Finance Association 2012 Annual Meetings
10. Best paper award in investments sponsored by AAIL at the Financial Management Association 2011 Annual Meetings
11. Third Prize at Chicago Quantitative Alliance (CQA) Competition, 2010
12. Faculty Recognition Award for Excellence in Research, Robinson College of Business, 2008
13. Summer Research Grant, Robinson College of Business — 2002 to 2017
14. First prize for best paper in hedge funds at European Finance Association 2006 Annual Meeting
15. First prize for best paper in hedge funds at European Finance Association 2003 Annual Meeting
16. 2001 INQUIRE Europe, Third Prize (2002)
17. Dimitris N. Chorafas Foundation Prize for Economics and Computational Finance (2000)
18. Fauchier Partners' Ph.D. Scholarship at London Business School (1999–2001)
19. Edward Jones Fellowship at London Business School (1998–99)

20. Frank Russell International Ph.D. Scholarship in Investment Management at LBS (1997–98)
21. Investment Management Program Prize at London Business School (1997–98)
22. London Business School Ph.D. Program Financial Award (1996–2001)
23. British Council Chevening Scholarship for Ph.D. Program (1996–99)
24. Awarded for securing first rank in Master of Management Studies (1994)
25. Board of Governors Gold Medal for highest marks among all Engineering disciplines (1992)
26. Vice-Chancellor's Gold Medal for securing highest marks in Mechanical Engineering (1992)
27. Silver Medal for securing highest marks in Machine Design in Engineering (1992)
28. National Merit Scholarship in Engineering (1988–92)

KEYNOTE ADDRESSES

1. International Conference on Economics, Business, and Social Sciences, Malang, Indonesia, 2021 (held virtually due to COVID-19)
2. BPI-NOVA Asset Management Conference, Nova School of Business & Economics, Lisbon, 2019
3. India Finance Conference (IFC) 2017, Indian Institute of Management Bangalore, 2017
4. The role of Hedge Funds and other Collective Investment Funds in the modern world, University of Manchester, 2017
5. Colin Firer Memorial Lecture at the South African Finance Association (SAFA) Conference, 2015
6. Inaugural Financial Market Symposium of the University at Albany, 2014
7. International Conference on Hedge Funds by Ecole des sciences de la gestion and the Institut de Finance Mathématique de Montréal, 2004
8. Schroder Charity Investment Forum, 2001

PROFESSIONAL AFFILIATIONS

1. American Finance Association
2. European Finance Association
3. Financial Management Association
4. Western Finance Association

PhD SUPERVISION

Chair of Dissertation Committee

1. Honglin Ren (2019) Dissertation title: Mutual fund redemption in kind – First placement at Cornerstone Research
2. Mehdi Haghbaali (2019) Dissertation title: Effectiveness of intense monitors on mutual fund boards
3. Zhe Wang (2019) Dissertation title: The effect of financial disclosure on mutual fund investment decisions: Evidence from an information shock – First placement at University of North Carolina (Post-Doctoral Research Associate, Kenan Institute of Private Enterprise, Flagler Business School, UNC - Chapel Hill)
4. Kevin Mullally (2016) Dissertation title: Outside ownership in the hedge fund industry – First placement at the University of Alabama; Currently at the University of Central Florida
5. Haibei Zhao (2016) Dissertation title: What are the actual effects of cash holdings? Evidence from the mutual fund industry – First placement at Lehigh University
6. Yuehua Tang (2013) Dissertation title: Leverage and liquidity: Evidence from the closed-end funds – First placement at Singapore Management University; Currently at the University of Florida
7. Linlin Ma (2013) Dissertation title: Internal versus external replacement of mutual fund managers – First placement at Northeastern University; Currently at the Peking University HSBC Business School
8. Sandhya Vallapuzha (2011) Dissertation title: Agency Problems in Target-Date Funds – First placement at Financial Engines
9. Yee Cheng Loon (2007) Dissertation title: Model Uncertainty and Mutual Fund Investing – First placement at SUNY Binghamton; currently at the Securities and Exchange Commission (SEC)

Member of Dissertation Committee

1. Ashutosh Tyagi (2019) Dissertation title: Board Connections, Information Networks, and Asset Prices – First placement at Cornerstone Research
2. Marco Pagani (2006) Dissertation title: Flow, Performance, and Tournament Behavior – First placement at San Jose State University
3. Anna Agapova (2005) Dissertation title: Two Essays on Mutual Funds – First placement at Florida Atlantic University

External Member of Dissertation Committee

1. Luqi (Emma) Xu (ongoing) at the University of Alabama
2. Anqi Jiao (2020) at the University of Alabama– First placement at the Southwestern University of Finance and Economics
3. Stig Xenomorph (2020) at Hong Kong Polytechnic University – First placement at the University of Vaasa
4. Fengrong Wei (2020) at Georgia Institute of Technology Dissertation title: Network Analysis of Stock Markets
5. Nataliya Gerasimova (2017) at Université de Lausanne HEC Dissertation title: Three essays on delegated portfolio management – First placement at NHH Bergen
6. Boris Fays (2015) at HEC Belgium Dissertation title: Hedge fund performance and timing ability – First placement as a Consultant in Capital Markets & Financial Risks, Deloitte Luxembourg
7. Pekka Tolonen (2014) at University of Oulu, Finland Dissertation title: Three essays on hedge fund performance – First placement at the University of Oulu
8. Xue Qi (2013), Risk Management and Insurance department– First placement as a credit specialist at Deloitte Advisory
9. Arze Karam (2010) at University of Paris Dissertation title: Analyst’s information disclosure and market making on the NASDAQ – First placement at Queen’s University Belfast; Currently at Durham University, UK

Executive Doctorate in Business (EDB) Dissertation Committees

1. Bob Heller (2013); currently a Lecturer at the University of Georgia
2. Arnab Banerjee (2017); Product Manager, Equity Risk Models Research, at Axioma
3. Mikhail Stukalo (2017); Principal Data Scientist at Fidelity Investments
4. Whit Yates (2017); Managing Director at Morgan Stanley
5. Kevin Chalk (ongoing); Senior Relationship Manager at Schwab Advisor Services
6. Raj Gangavarapu (2020); Head, Data Science at Diwo
7. Peter McGaffigan (ongoing); Managing Director and Senior Investment Strategist at Wells Fargo Private Bank
8. Julie Salsbery (ongoing); Lecturer at Georgia State University

SERVICE ACTIVITIES

SERVICE TO THE PROFESSION

Editorial Activities

Guest Editor for the *Review of Derivatives Research*

Refereeing Activities

Ad hoc reviewer for

Contemporary Accounting Research; European Financial Management; Financial Analysts Journal; Financial Management; Global Finance Journal; International Journal of Finance & Economics; International Review of Finance; Journal of Banking & Finance; Journal of Business & Economic Statistics; Journal of Empirical Finance; Journal of Finance; Journal of Financial and Quantitative Analysis; Journal of Financial Econometrics; Journal of Financial Economics; Journal of Financial Education; Journal of Financial Intermediation; Journal of Financial Markets; Journal of Financial Research; Journal of Financial Services Research; Journal of Financial Stability; Journal of Money, Credit and Banking; Journal of Portfolio Management; Journal of Risk and Insurance; Management

Science; North American Journal of Economics & Finance; Review of Asset Pricing Studies; Review of Finance; Review of Financial Economics; Review of Financial Studies; Strategic Management Journal

Ad hoc reviewer for research grant applications from

Czech Science Foundation; Deutsche Forschungsgemeinschaft (German Research Foundation); Economic and Social Research Council (ESRC) of United Kingdom; Israel Science Foundation (ISF); National Research Foundation (NSF) South Africa; Netherlands Organisation for Scientific Research (NOSR); Research Grants Council (RGC) of Hong Kong; Social Sciences and Humanities Research Council (SSHRC) of Canada; Swiss National Science Foundation (SNSF) of Switzerland

Conference Activities

Organizer

Co-organizer (with Kevin Mullally, Sugata Ray, and Yuehua Tang): Virtual Asset Management Seminar Series (VAMSS), 2020–present

Session Chair

FMRC conference, Vanderbilt University, 2018

Conference on Financial Economics and Accounting (CFEA), 2016–2017

CAF Summer Research Conference in Finance, Indian School of Business, 2016

SFS Finance Cavalcade, Georgia Institute of Technology, 2015

American Finance Association (AFA) Annual Meeting, 2013

American Finance Association (AFA) Annual Meeting, 2010

Financial Management Association (FMA) Annual Meetings, 2012 and 2002–2006

European Finance Association (EFA) Annual Meeting, 2003

Best Paper / Competitive Paper Award Committee

Chair, FMA Annual Meeting Competitive Paper Award Committee in Investments, 2012

Eastern Finance Association Meetings, 2012

FMA Annual Meeting Competitive Paper Award committee in Investments, 2011

Discussant

Canadian Derivatives Institute (CDI) Conference, 2020

University of Washington Summer Finance Conference, 2018

American Finance Association (AFA) Annual Meeting, 2010, 2018–2019

CAF Summer Research Conference in Finance, Indian School of Business, 2016

2016 Tsinghua Finance Workshop, Tsinghua University, Beijing, China 2016

China International Conference in Finance (CICF), 2016

American Finance Association (AFA) Annual Meeting, 2015

Financial Research Workshop at the Indian Institute of Management Calcutta, India, 2014

AIM Investment Center Conference on Institutional Investment, 2013

Western Finance Association (WFA) Annual Meeting, 2012–2013

12th Colloquium on Financial Markets, University of Cologne, 2013

Arizona State University Sonoran Winter Finance Conference, 2013

Financial Intermediation Research Society (FIRS) Conference, 2012

Financial Management Association (FMA) Annual Meetings, 2012 and 2002–2006

Fifth Singapore International Conference on Finance, National University of Singapore, 2011

Conference on Professional Asset Management, RSM Erasmus University, 2007

European Winter Finance Conference, 2006–2007

European Finance Association (EFA) Annual Meeting, 2003

Financial Management Association (FMA) European Annual Meetings, 2003

Panelist

*Panelist in a conference on *The Future of Financial Markets* organized by International Center of Excellence in Finance (a collaboration between Sabanci University and Akbank), 2018*

Panelist in a special panel session on hedge funds, Financial Management Association (FMA) Annual

Meetings, 2011 and 2012

Organizer and Chair of a special panel session on hedge funds, *Financial Management Association (FMA) European Annual Meetings, 2004*

Program Committee member

ABFER, CEPR and CUHK Second Annual Symposium in Financial Economics, 2020

AIM Investment Conference, 2019

Northern Finance Association, 2019

Conference on Mutual Funds, Hedge Funds and Factor Investing, Lancaster University, 2019

SFS Cavalcade Asia Pacific, 2018–2019

Texas A&M University 2019 Young Scholars Finance Consortium

Recent Advances in Mutual Fund and Hedge Fund Research, ESMT Berlin, 2017–2019

University of Kentucky Finance Conference, 2016–2019

2016 Annual Conference of the Swiss Society for Financial Market Research

Financial Management Association (FMA) Asia Pacific Conference, 2016–2017

Midwest Finance Association, 2016–2019

Finance Down Under: Building on the Best from the Cellars of Finance, 2015–2018

Annual Hedge Fund Research Conference, Paris, 2014–2020

Indian School of Business CAF Conference, 2015–2020

Colloquium on Financial Markets, University of Cologne, 2013–2019

Western Finance Association (WFA) Annual Meeting, 2015–2019

ETF Research Academy, Paris, 2015–2016

Lyxor Hedge Fund Research Conference, Paris, 2015

Eighth Annual Conference on Advances in the Analysis of Hedge Fund Strategies, Imperial College, London 2013

International Conference on Finance and Banking, (IFMA) Indonesia 2013–2020

European Finance Association (EFA) Annual Meetings, 2003–2004 and 2013–2021

Conference on Professional Asset Management, RSM Erasmus University, 2011–2020

SFS Finance Cavalcade, University of Miami, 2013

Financial Intermediation Research Society (FIRS), 2013–2017

Financial Management Association (FMA) Asian Conference, 2013

Financial Management Association (FMA) Annual Meetings, 2002–2006 and 2011–2020

Financial Management Association (FMA) European Annual Meetings, 2003–2004, 2011–2012, and 2019

Singapore International Conference on Finance, National University of Singapore, 2011–2012

European Financial Management (EFM) Symposium on Alternative Investments, 2011

Other Academic Activities

Executive Committee Member, Conference on Financial Economics and Accounting (CFEA), 2014–present

Faculty for the summer school at IIM Calcutta, India, May 2015

Other Professional Activities

Director and member of the Academic Committee, Southeastern Alternative Funds Association (previously Southeastern Hedge Fund Association), since 2011

Academic Advisory Board, Decatur Capital Management, since 2007

SERVICE TO THE DEPARTMENT

Chair, Search Committee for the Bank of America Distinguished Chair in the Finance Department, 2020

Member, Search Committee for the H. Talmage Dobbs Jr. Chair in the Finance Department, 2019–present

Member, Search Committee for Lecturer position in the Finance Department, 2019–2020

Member, MS Finance Admissions Committee, 2018–2019

Co-organizer (with Scott Murray), Annual Southeastern Hedge Fund Competition, 2017–present
Chair of Faculty Recruiting Committee during academic year 2010–2011, 2013–2014, and 2015–2016
Co-organizer (with Siva Nathan, GSU Accounting), 25th Annual Conference on Financial Economics and Accounting (CFEA), November 2014
Co-organizer (with Wei Jiang, Columbia University), CEAR and Finance Joint Workshop on Institutional Investors, April 2013
Faculty liaison, Atlanta Hedge Fund Challenge competition, April 2013
Member, Search Committee for Robinson Distinguished Chair in the Finance Department, 2011–present
Member of Faculty Recruiting Committee, 2004–2005, 2007–2008, 2014–2015, and 2020–2021
Coordinator, Research Seminar Series, 2008–2011, 2019
Coordinator, Brown Bag Series, 2019
Focus of Excellence Proposal (with Omesh Kini), 2007–2008
Management of Financial Databases since 2004
Coordinator, Atlanta Finance Forum (AFF), 2002–2004
Panther Preview, 2002, 2004–2005

SERVICE TO THE COLLEGE

Member, Dean’s Faculty Advisory Group, 2020
Chair, RCB Promotion and Tenure Committee, 2019–
Member, RCB Promotion and Tenure Committee, 2018–2019
Member, Committee for Emeritus appointments for Alan Ziobrowski and Karen Gibler, 2017
Member, Planning Committee for RCB, 2017–present
Member, RCB Search Committee for Association of the Real Estate Alumni (AREA) Professorship, 2016
Member, Search Committee for Associate Dean for Faculty Affairs for RCB, 2016
Member, Ad Hoc Faculty Committee on Research Data Funding for RCB, 2016–present
Member, Faculty Affairs Committee for RCB, 2016–2019
Member, Search Committee for Pennybaker Chair in Marketing for RCB, 2015–2016
Member, Search Committee for Associate Dean for Strategy and Special Projects for RCB, 2015–2016
Member, RCB graduate research faculty membership committee, 2015
Member, RCB professional faculty membership committee, 2015
Member, Search Committee for Associate Dean for Faculty and Research for RCB, 2014
Panelist at the Faculty Development Committee Workshop on “Maintaining High Research Productivity,”
September 2012
Member, Faculty Advisory Committee of the Executive Doctorate in Business (EDB) Program, 2008–2010
Represented the Finance Department at IAE Sorbonne, Paris, during academic year 2005–2006 to explore
opportunities for collaboration in the areas of research and teaching
Assisted in the Nominal Group Technique session for EQUIS accreditation of RCB, 2002–2003

SERVICE TO THE UNIVERSITY

Member, Post-Tenure Review Committee for Milind Shrikhande, 2018
Chair, Pre-tenure Cumulative Review Committee for Scott Murray, 2018
Member, Promotion Review Committee for Jonathan Godbey, 2017
Member, Search Committee for Chair of Risk Management & Insurance Department, 2017–2018
Chair, Promotion & Tenure Review Committee for Harley (Chip) Ryan, 2017
Chair, Promotion & Tenure Review Committee for Craig Ruff and Baozhong Yang, 2016
Member, Internal Advisory Board for the Center for the Economic Analysis of Risk (CEAR), 2014–present
Member, Post-Tenure Review Committee for Subhashish Samaddar, 2016
Chair, Post-Tenure Review Committee for Mark Chen, Lixin Huang, and Omesh Kini, 2016

Chair, Structured Review Ad Hoc Committee for Rajeev Dhawan, 2015
Member, Search Committee for RCB Big Data Senior Faculty Search Committee, 2013–2014
Chair, Post-Tenure Review Committee for Harley (Chip) Ryan, 2013

PAPER PRESENTATIONS

* Presentations by co-authors

Incentive realignment: Mutual funds' influence on executive compensation contracts

❖ University of Illinois, September 2020

Eponymous hedge funds

❖ Neoma Business School, June 2020*

Perils of fame and fortune: Are hedge fund stars front-run by institutional investors?

❖ Tulane University, September 2020

Income taxes and managerial incentives: Evidence from Hedge Funds

❖ American Finance Association, Chicago, January 2021*

❖ 3rd World Symposium on Investment Research, Zurich, October 2020*

❖ Financial Management Association (FMA) Annual Meeting, New York, October 2020*

❖ American Tax Association (ATA) Midyear Meeting, Fort Worth, February 2020*

❖ University of Porto, November 2019

❖ University of Alberta, October 2019

❖ University of Illinois at Urbana-Champaign (Accounting Group), September 2019*

❖ University of Iowa, August 2019

❖ Hong Kong University, June 2019

❖ College of William and Mary, April 2019

❖ Georgia State University, April 2019

❖ University of Texas Dallas, April 2019

Extreme stress and investor behavior: Evidence from a natural experiment

❖ IIM Lucknow, November 2020

❖ 2019 China International Conference in Finance (CICF), Guangzhou, China, July 2019*

❖ Tsinghua University, May 2019

❖ Washington University in St. Louis, February 2019

❖ University of Science and Technology, Hefei, China, January 2019

❖ American Economic Association, Atlanta, January 2019*

❖ National Stock Exchange, December 2018

❖ IIM Calcutta-NYU Stern India Research Conference at NYU Stern, New York University, October 2018

❖ Cornell University, September 2018

Political uncertainty and household stock market participation

❖ European Finance Association (EFA) Annual Meeting, Carcavelos, August 2019*

❖ University of Paris Dauphine, March 2019*

❖ 2019 Academic Research Colloquium for Financial Planning and Related Disciplines, February 2019*

❖ American Finance Association, Atlanta, January 2019

❖ 9th Emerging Markets Finance Conference, IGIDR Mumbai, December 2018

❖ 29th Annual Conference on Financial Economics and Accounting (CFEA), Tulane University, Nov 2018

❖ 2018 CEAR-RSI Household Finance Workshop, November 2018*

❖ 2018 FMA Annual Meeting, San Diego, October 2018*

❖ Capital Markets Research Group, Georgia State University, September 2018

❖ The Hong Kong Polytechnic University, Hong Kong, June 2018

❖ The Chinese University of Hong Kong, Hong Kong, June 2018

❖ University of St. Gallen, Switzerland, May 2018

❖ 2018 Boulder Summer Conference on Consumer Financial Decision Making, May 2018*

- ❖ 10th Florida State University SunTrust Beach Conference, April 2018*
- ❖ Texas Christian University, January 2018
- ❖ Lehigh University, December 2017
- ❖ Ivey Business School, November 2017
- ❖ Clemson University, October 2017

Unobserved performance of hedge funds

- ❖ University of Cologne, January 2020*
- ❖ American Finance Association, San Diego, January 2020
- ❖ Wake Forest University, September 2019
- ❖ HEC Liege, September 2019
- ❖ Fifth Asset Management Conference: Recent Advances in Mutual and Hedge Fund Research, Berlin, Germany, August 2019*
- ❖ Technical University, Munich, June 2019*
- ❖ Financial Intermediation Research Society (FIRS) Conference, Savannah, May 2019*
- ❖ University of Luxembourg, April 2019
- ❖ Indian School of Business, March 2019
- ❖ The Hong Kong Polytechnic University, Hong Kong, January 2019
- ❖ University of Konstanz, December 2018*
- ❖ 9th Conference on Professional Asset Management, Erasmus University, June 2018*
- ❖ 21st Annual Conference of the Swiss Society for Financial Market Research (SGF Conference), April 2018*
- ❖ 17th Colloquium on Financial Markets ‘Asset Management’, Centre for Financial Research Cologne*
- ❖ 2018 FMA Consortium on Trading Strategies and Institutional Investing, Cambridge, February 2018*
- ❖ The 10th Annual Hedge Fund and Private Equity Research Conference, Paris, January 2018*
- ❖ University of St. Gallen, December 2017*
- ❖ University of Liechtenstein, December 2017*

Private company valuations by mutual funds

- ❖ Southern California Private Equity Conference at CalTech, March 2020*
- ❖ Academic and Practitioner Symposium on Mutual Funds and ETFs, University of Virginia, February 2020*
- ❖ 2019 PERC Symposium, University of North Carolina, November 2019*
- ❖ Financial Management Association (FMA) Annual Meeting, New Orleans, October 2019*
- ❖ AIM Investment Conference, University of Texas Austin, September 2019*
- ❖ Summer Institute for Finance Conference, Ningbo, China, July 2019*
- ❖ 12th Private Equity Symposium, London Business School, London, June 2019*
- ❖ Asian Bureau of Finance and Economic Research (ABFER), Singapore, May 2019*
- ❖ American Finance Association, Atlanta, January 2019*
- ❖ University of Illinois, Urbana-Champaign, October 2018*
- ❖ University of Washington Summer Finance Conference, Seattle, July 2018*
- ❖ 2018 China International Conference in Finance (CICF), Tianjin, China, July 2018*
- ❖ Waseda University, Tokyo, June 2018*
- ❖ 30th Asian Finance Association Annual Meeting, Tokyo, June 2018*
- ❖ Financial Intermediation Research Society (FIRS) Conference, Barcelona, June 2018*
- ❖ Securities and Exchange Commission, September 2017*
- ❖ University of California Davis, May 2017*

Why do mutual funds hold lottery stocks?

- ❖ Baylor University, March 2020*
- ❖ 2018 Tsinghua Finance Workshop, Tsinghua University, July 2018*
- ❖ Zicklin School of Business, Baruch College, April 2018
- ❖ University of Virginia (Darden), April 2018*
- ❖ Indira Gandhi Institute of Development and Research (IGIDR), February 2018

- ❖ Indian School of Business, February 2018
- ❖ University of California Riverside, February 2018
- ❖ University of Houston, November 2017
- ❖ University of North Carolina Charlotte, November 2017*
- ❖ Georgia State University, September 2017
- ❖ 2017 Tsinghua Finance Workshop, July 2017*
- ❖ Renmin University, Beijing, June 2017
- ❖ CUFEB Beijing, May 2017*

What are the actual effects of cash holdings? Evidence from the mutual fund industry

- ❖ University of Lausanne, June 2017
- ❖ Tsinghua University SEM, June 2017
- ❖ Financial Intermediation Research Society (FIRS) Conference, Hong Kong, June 2017*
- ❖ Villanova University, January 2017
- ❖ Georgia State University, April 2016*
- ❖ Lehigh University, November 2015*
- ❖ University of New Hampshire, November 2015*
- ❖ 2015 FMA Annual Meeting, October 2015*
- ❖ 2015 MFA Annual Meeting, March 2015*
- ❖ 27th Australasian Finance and Banking Conference, December 2014*

Do ETFs increase the commonality in liquidity of underlying stocks?

- ❖ 2019 China International Conference in Finance (CICF), Guangzhou, China, July 2019*
- ❖ Mutual Funds, Hedge Funds & Factor Investing Conference, Lancaster University, June 2019*
- ❖ 2019 Copenhagen Business School FRIC Retreat, April 2019*
- ❖ Santa Clara University, February 2019*
- ❖ Fifth Annual Conference on Financial Market Regulation hosted jointly by the Securities and Exchange Commission, the University of Maryland, Lehigh University, and CFA Institute, May 2018*
- ❖ 28th Annual Conference on Financial Economics and Accounting (CFEA), Temple University, Nov 2017*
- ❖ University of Virginia, October 2017*
- ❖ Northern Finance Association (NFA) Conference, Halifax, September 2017*
- ❖ 2017 Chicago Quantitative Alliance (CQA) Trading Seminar, June 2017*
- ❖ Deutsche Bank's 4th Annual Global Quantitative Strategy Conference, May 2017*
- ❖ 16th Colloquium on Financial Markets, University of Cologne, April 2017
- ❖ Ohio State University Alumni Conference, March 2017*
- ❖ The Institute for Quantitative Investment Research (INQUIRE) Conference: "Finance in the 21st Century", Liverpool UK, March 2017*
- ❖ University of California, Irvine, February 2017
- ❖ 2016 India Finance Conference, IIM Ahmedabad, December 2016 (Winner of Best Paper Award)
- ❖ Banque de France, December 2016
- ❖ Pennsylvania State University, December 2016
- ❖ University at Buffalo, October 2016

Alpha or beta in the eye of the beholder: What drives hedge fund flows

- ❖ 2016 HKUST Finance Symposium, Hong Kong University of Science and Technology, December 2016*
- ❖ 2016 SFS Finance Cavalcade, University of Toronto, May 2016*
- ❖ Fixed Income and Financial Institutions Conference, University of South Carolina, April 2016*
- ❖ 9th Financial Risks International Forum on "New Challenges Facing the Investment Management Industry," Paris, March 2016*
- ❖ 8th Annual Conference on Hedge Funds, Paris, January 2016*
- ❖ Auburn University, October 2015
- ❖ Georgia Institute of Technology, September 2015*

- ❖ Georgia State University, September 2015*

Mutual fund transparency and corporate mvopia

- ❖ CAF Summer Research Conference in Finance, Indian School of Business, July 2016 (Winner of Best Paper Award)
- ❖ 2016 Tsinghua Finance Workshop, Tsinghua University, July 2016
- ❖ University of Washington, April 2016*
- ❖ Penn State University, December 2015*
- ❖ New York University, November 2015*
- ❖ University of Pennsylvania (Wharton), November 2015*
- ❖ University of Texas Dallas, October 2015*
- ❖ Southern Methodist University, October 2015*
- ❖ Georgia State University, September 2015
- ❖ The Securities and Exchange Commission (SEC), August 2015
- ❖ Yale University, June 2015*
- ❖ Duke University, May 2015*
- ❖ London Business School, May 2015*
- ❖ Northwestern University, May 2015*
- ❖ University of California Los Angeles (UCLA) Accounting Mini Conference, April 2015*
- ❖ George Washington University, April 2015*
- ❖ Tilburg University, April 2015*

Interfund lending in mutual fund families: Role in liquidity management

- ❖ Santiago Finance Workshop, Santiago, Chile, December 2017
- ❖ Financial Intermediation Research Society (FIRS) Conference, Hong Kong, June 2017
- ❖ Indian Institute of Management, Bangalore, March 2017
- ❖ American Finance Association, Chicago, January 2017
- ❖ 2016 European Finance Association (EFA) Annual Meetings, Oslo, Norway, August 2016
- ❖ Office of Financial Research (OFR), Washington DC, April 2016
- ❖ Indian School of Business, Hyderabad, March 2016
- ❖ Centre for Advanced Financial Research and Learning (CAFRAL), Mumbai, February 2016
- ❖ Florida International University, Miami, February 2016
- ❖ The Securities and Exchange Commission (SEC), Washington DC, August 2015
- ❖ University of Dauphine, Paris, April 2015
- ❖ Georgia State University, March 2015*

Volatility of aggregate volatility and hedge fund returns

- ❖ American Finance Association, San Francisco, January 2016*
- ❖ IFSID Fourth Conference on Derivatives, Montreal, September 2015
- ❖ Financial Management Association (FMA) Annual Meeting, Orlando, October 2015
- ❖ 5th International Conference of the Financial Engineering and Banking Society, Paris, June 2015*
- ❖ Dauphine-Amundi Asset Management Workshop, Paris, June 2015*
- ❖ 7th Annual Conference on Hedge Funds, Paris, January 2015*
- ❖ Financial Research Workshop at the Indian Institute of Management, Kolkata, India, November 2014

Liquidity transformation and financial fragility: Evidence from funds of hedge funds

- ❖ 2016 AIM Investment Conference, University of Texas Austin, September 2016*
- ❖ 8th Conference on Professional Asset Management, Erasmus University, June 2016*
- ❖ Financial Management Association (FMA) Annual Meeting, Orlando, October 2015
- ❖ Liquidity Risk in Asset Management: Financial Stability Perspective Conference, University of Toronto, September 2015*
- ❖ 2015 China International Conference in Finance (CICF), Shenzhen, China, July 2015*
- ❖ 7th Annual Conference on Hedge Funds, Paris, January 2015*

- ❖ University of Utah, November 2014*
- ❖ Arizona State University, November 2014*
- ❖ Georgia State University, October 2014*
- ❖ 4th MSUFCU Conference, Michigan State University, East Lansing, October 2014
- ❖ The University at Albany's Inaugural Financial Market Symposium on "Hedge Funds and Regulation", University at Albany, Albany, September 2014 ([keynote address](#))

Are hedge fund managers' charitable donations strategic?

- ❖ 2019 Institute for Private Capital Spring Research Symposium, March 2019*
- ❖ SFS Cavalcade Asia-Pacific 2018, Singapore, December 2018*
- ❖ University of Mississippi, August 2018*
- ❖ 2018 UBC Summer Finance Conference, Vancouver, July 2018*
- ❖ 9th Annual Conference on Hedge Funds, Paris, January 2017
- ❖ 27th Annual Conference on Financial Economics and Accounting (CFEA), Univ. of Toronto, Sep-Oct 2016*
- ❖ 2016 China International Conference in Finance (CICF), Xiamen, China, July 2016
- ❖ National Cheng Kung University, Tainan, Taiwan, April 2015
- ❖ South African Finance Association (SAFA) Conference, University of Cape Town Graduate School of Business, Cape Town, South Africa, January 2015
- ❖ First Annual Socially Responsible Investments (SRI) Conference, DePaul University, Chicago, Oct 2014*
- ❖ Florida Finance Conference, University of South Florida, Tampa, September 2014*

Tail risk in hedge funds: A unique view from portfolio holdings

- ❖ 8th Conference on Professional Asset Management, Erasmus University, June 2016*
- ❖ 15th Colloquium on Financial Markets, University of Cologne, April 2016*
- ❖ EDHEC Risk Institute, Singapore, March 2016
- ❖ FMA Consortium on Activist Investors, Corporate Governance and Hedge Funds, London, December 2015*
- ❖ 26th Annual Conference on Financial Economics and Accounting (CFEA), Rutgers University, Nov 2015
- ❖ 4th Luxembourg Asset Management Summit, Luxembourg, October 2015*
- ❖ Financial Management Association (FMA) Annual Meeting, Orlando, October 2015
- ❖ 22nd Annual Meeting of the German Finance Association (DGF), Univ. of Leipzig, Germany, Sep 2015*
- ❖ Third Asset Management Conference: Recent Advances in Mutual and Hedge Fund Research, Berlin, Germany, August 2015*
- ❖ National Taiwan University, Taipei, Taiwan, April 2015
- ❖ 9th Imperial Hedge Fund Conference, Imperial College, London, December 2014
- ❖ University of Ulm, Germany, November 2014*
- ❖ University of St. Gallen, Switzerland, April 2014*
- ❖ 6th Annual Conference on Hedge Funds, Paris, January 2014*
- ❖ University of Mannheim, Germany, July 2013*

Under one roof: A study of simultaneously managed hedge funds and funds of hedge funds

- ❖ University of Arizona, Tucson, April 2014
- ❖ West Virginia University, Morgantown, April 2014
- ❖ The University of Hong Kong, March 2014
- ❖ The Hong Kong University of Science and Technology, March 2014
- ❖ Nanyang Technological University Singapore, March 2014
- ❖ Singapore Management University, March 2014
- ❖ Financial Management Association (FMA) Annual Meeting, Chicago, October 2013*
- ❖ Australian National University, Canberra, Australia, July 2013
- ❖ 6th Conference on Professional Asset Management, Erasmus University, June 2013*
- ❖ Georgetown University, May 2013
- ❖ EDHEC Risk Institute, Singapore, April 2013
- ❖ Villanova University, February 2013*

- ❖ Georgia State University, February 2013
- ❖ Stockholm School of Economics, Sweden, November 2012
- ❖ University of Florida, November 2012*

Mandatory portfolio disclosure, stock liquidity, and mutual fund performance

- ❖ 8th Annual Conference on Empirical Legal Studies, Penn Law School, October 2013*
- ❖ Financial Management Association (FMA) Annual Meeting, Chicago, October 2013*
- ❖ 2013 Center for Financial Policy / Investment Company Institute Academic & Practitioner Conference, University of Maryland, October 2013
- ❖ Universitas Negeri, Jakarta, Indonesia, July 2013
- ❖ Universitas Tarumanagara, Jakarta, Indonesia, July 2013
- ❖ University of Sydney, June 2013
- ❖ University of Technology Sydney, June 2013
- ❖ 6th Conference on Professional Asset Management, Erasmus University, June 2013*
- ❖ University of Dauphine, Paris, April 2013
- ❖ Louisiana State University, Baton Rouge, March 2013
- ❖ Aalto University, Helsinki, Finland, November 2012
- ❖ Joint seminar at the University of Waterloo and Wilfrid Laurier University, Waterloo, Canada, Nov 2012
- ❖ Georgia State University, October 2012*

Corporate derivatives usage, yield spreads, and leverage

- ❖ Financial Management Association (FMA) Annual Meeting, Atlanta, October 2012*

Institutional investment and intermediation in the hedge fund industry

- ❖ Laval University, Quebec City, October 2013
- ❖ University of Cape Town, September 2013
- ❖ Seventh Singapore International Conference on Finance, August 2013*
- ❖ CAF Summer Research Conference in Finance, Indian School of Business, July 2013*
- ❖ Universitas Diponegoro, Semarang, Indonesia, July 2013
- ❖ University of New South Wales, Sydney, June 2013
- ❖ 12th Colloquium on Financial Markets, University of Cologne, April 2013
- ❖ Eighth Annual Mid-Atlantic Research Conference in Finance (MARC), March 2013*
- ❖ Georgia State University, February 2013*
- ❖ 5th Annual Hedge Fund Research Conference, Paris, January 2013*
- ❖ Financial Research Workshop at the Indian Institute of Management, Kolkata, India, November 2012
- ❖ State University of New York, Albany, April 2012

Determinants and implications of fee changes in the hedge fund industry

- ❖ American Finance Association, San Diego, January 2013*
- ❖ Financial Management Association (FMA) Annual Meeting, Atlanta, October 2012*
- ❖ Canadian Economics Association, Calgary, June 2012
- ❖ Seventh Annual Mid-Atlantic Research Conference in Finance (MARC), Philadelphia, March 2012
- ❖ Oxford-Man Institute of Quantitative Finance Conference on Hedge Funds, November 2011

Window dressing in mutual funds

- ❖ Midwest Finance Association Annual Meeting, Chicago, March 2013*
- ❖ Southern Finance Association (SFA) Annual Meeting, Charleston, November 2012* (Winner of Best Empirical Paper Award)
- ❖ Financial Management Association (FMA) Annual Meeting, Atlanta, October 2012*
- ❖ Financial Intermediation Research Society (FIRS) Conference, Minnesota, June 2012
- ❖ Cass Business School, London, November 2011
- ❖ University of Cambridge, November 2011
- ❖ University of Mannheim, Germany, November 2011
- ❖ University of Alabama, October 2011

- ❖ University of Massachusetts Amherst, September 2011
- ❖ University of Georgia, September 2011
- ❖ Wuhan University, China, June 2011*
- ❖ The Bank of Canada, Ottawa, April 2011

Managerial multitasking in the mutual fund industry

- ❖ Securities and Exchange Commission (SEC), December 2012
- ❖ Financial Management Association (FMA) Annual Meeting, Denver, October 2011* (Winner of Best Paper Award in Investments)
- ❖ Fifth Singapore International Conference on Finance, July 2011
- ❖ Fifth Conference on Professional Asset Management, May 2011*
- ❖ University of Kentucky, April 2011
- ❖ Georgia Institute of Technology, March 2011
- ❖ American Finance Association, Denver, January 2011*

Common factors in analysts' earnings revisions: The role of changing economic conditions

- ❖ Midwest Finance Association (MFA) Annual Meeting, Atlanta, March 2016*
- ❖ European Finance Association (EFA) Annual Meeting, Frankfurt, August 2010*
- ❖ Eastern Finance Association Annual Meeting, Miami, April 2010*
- ❖ University of Cologne*
- ❖ Quoniam Asset Management*

Inferring reporting-related biases in hedge fund databases from hedge fund equity holdings

- ❖ Western Finance Association (WFA), June 2011
- ❖ University of California Davis Symposium on Financial Institutions and Intermediaries, April 2011
- ❖ CRSP Forum, Chicago, November 2010*
- ❖ Financial Management Association (FMA) Annual Meeting, New York, October 2010*
- ❖ Tel Aviv University, June 2010*
- ❖ 2nd Annual Conference on Hedge Funds, Paris, January 2010*
- ❖ Columbia University, September 2009*

Uncovering hedge fund skill from the portfolios they hide

- ❖ American Finance Association, January 2012*
- ❖ Vanderbilt Hedge Fund Conference, October 2011
- ❖ Singapore Management University, Singapore, July 2011
- ❖ 3rd Annual Current Topics in Financial Regulation Conference, University of Notre Dame, June 2011*
- ❖ Virginia Tech, Blacksburg, November 2010
- ❖ University of Florida, Gainesville, November 2010
- ❖ Conference on Empirical Legal Studies, Yale Law School, New Haven, November 2010*
- ❖ Second Oxford-Man Institute Hedge Fund Conference, Oxford, UK, November 2010*
- ❖ Northwestern Law School, Chicago, November 2010*
- ❖ Financial Management Association (FMA) Annual Meeting, New York, October 2010*
- ❖ Florida State University, Tallahassee, September 2010
- ❖ Chicago Quantitative Alliance Fall Conference, Chicago, September 2010*
- ❖ Fourth Singapore International Conference on Finance, July 2010
- ❖ Ohio State University, May 2010*
- ❖ NBER Law and Economics Program Meeting, Cambridge, Massachusetts, March 2010*
- ❖ SAC Capital, March 2010*
- ❖ Georgetown University, McDonough School of Business, January 2010
- ❖ Conference on Financial Economics and Accounting, Rutgers Business School, November 2009*
- ❖ All-Georgia Finance Forum, Atlanta, October 2009*
- ❖ University of Buffalo, September 2009
- ❖ Columbia Law School, September 2009*

- ❖ Columbia Business School, September 2009*

Transaction costs and value premium

- ❖ Financial Management Association (FMA) Annual Meeting, Orlando, October 2007*

Do higher-moment equity risks explain hedge fund performance?

- ❖ Western Finance Association (WFA), June 2010
- ❖ 1st Annual Conference on Econometrics of Hedge Funds, sponsored by CREST, ENSAE, Le Fondation du Risque, and Groupama, January 2009
- ❖ HEC Paris, December 2008
- ❖ 18th Annual Derivatives Securities and Risk Management Conference sponsored by FDIC, Cornell University, and University of Houston, April 2008
- ❖ University of Arkansas, March 2008
- ❖ Florida State University, February 2008*
- ❖ Georgia Institute of Technology, February 2008*
- ❖ The Federal Reserve Bank of Atlanta Conference in honor of Professor Stephen Smith, Atlanta, Sep 2007
- ❖ The Bank of Canada-Rotman School of Management Workshop on Advances in Portfolio Management, University of Toronto, July 2007*
- ❖ Conference on Professional Asset Management, Rotterdam School of Management, Erasmus University, March 2007

Management compensation and market timing under portfolio constraints

- ❖ IE Business School, Madrid, October 2009*
- ❖ 2009 North American Summer Meetings of the Econometric Society, Boston, June 2009*
- ❖ University of North Carolina, April 2009*
- ❖ Stern School of Business, New York University, 2009*
- ❖ CEPR/Studienzentrum Gerzensee (Switzerland) European Summer Symposium in Financial Markets (ESSFM), July 2007*
- ❖ European Financial Management Association Annual Meeting, Vienna, Austria, June 2007*
- ❖ Universidad Carlos III, Madrid, June 2007*
- ❖ Universidade de Vigo*
- ❖ XIV Foro de Finanzas, Castellón, November 2006*
- ❖ Workshop on Portfolio Performance Evaluation and Asset Management, IESE, Madrid, May 2006*

Role of managerial incentives and discretion in hedge fund performance

- ❖ Third Annual conference on Corporate Finance, Washington University St. Louis, October 2006*
- ❖ Singapore Management University, Singapore, June 2006
- ❖ European Winter Finance Conference 2006, Andermatt, Switzerland, February 2006
- ❖ London School of Economics, London, UK, March 2005
- ❖ INQUIRE UK, Edinburgh, Scotland, 2004*
- ❖ Gutmann Symposium on Hedge Funds, University of Vienna, Austria, November 2004*
- ❖ Risk Transfer and Governance in the Financial System Conference Sponsored by the FDIC's Center for Financial Research and the Journal of Financial Services Research, September 2004*
- ❖ University of Cologne, Cologne, Germany, June 2004
- ❖ Instituto Superior de Ciências do Trabalho e da Empresa (ISCTE), Lisbon, Portugal, June 2004
- ❖ Faculdade de Economia, Universidade do Porto, Porto, Portugal, May 2004
- ❖ Financial Management Association (FMA) Annual Meeting, Denver, Colorado, October 2003
- ❖ European Finance Association (EFA) Annual Meeting, Glasgow, Scotland, August 2003 (Winner of Best Paper Award in Hedge Funds)
- ❖ Financial Management Association (FMA) European Annual Meeting, Dublin, Ireland, June 2003
- ❖ Wharton Financial Institutions Center conference on "Hedge Funds, Asset Allocation, and Risk Management", Philadelphia, May 2003
- ❖ All-Georgia Finance Forum, Atlanta, October 2002

- ❖ INQUIRE Europe Seminar on Alternative Investments, Stockholm, Sweden, September 2002

Do hedge funds manage their reported returns?

- ❖ 2007 Institutional Investors Conference, University of Texas, Austin, November 2007
- ❖ Western Finance Association (WFA) 2007 Conference, Montana, June 2007*
- ❖ Ninth Annual Financial Econometrics Conference, University of Waterloo, March 2007*
- ❖ Rotterdam School of Management, Erasmus University, June 2006
- ❖ Vanderbilt University conference on Conflicts of Interest in Financial Markets, Nashville, April 2006*
- ❖ Financial Management Association (FMA) Annual Meeting, Chicago, October 2005
- ❖ BSI Gamma conference, Milan, Italy, June 2005*
- ❖ IAE Sorbonne, Paris, France, May 2005
- ❖ HEC Montreal, Montreal, Canada, April 2005

Hedge funds for retail investors? An examination of hedged mutual funds

- ❖ Financial Management Association (FMA) Annual Meeting, Orlando, October 2007*
- ❖ Third Biennial McGill Conference on Global Asset Management, June 2007
- ❖ European Finance Association (EFA) Annual Meeting, Zurich, Switzerland, August 2006*
- ❖ Ohio State University, July 2006*
- ❖ London Business School, March 2006

Risk and return in convertible arbitrage: Evidence from the convertible bond market

- ❖ INQUIRE UK and Europe Joint Seminar, Brighton, March 2007
- ❖ Hedge Fund Conference, Institute for Quantitative Finance & Insurance, University of Waterloo, Mar 2007*
- ❖ European Winter Finance Conference 2007, Andermatt, Switzerland, February 2007
- ❖ Financial Management Association (FMA) Annual Meeting, Salt Lake City, USA, October 2006
- ❖ European Finance Association (EFA) Annual Meeting, Zurich, Switzerland, August 2006* (Winner of Best Paper Award in Hedge Funds)
- ❖ Second Annual Empirical Asset Pricing Retreat, Amsterdam, June 2006
- ❖ Financial Management Association (FMA) Annual Meeting, New Orleans, USA, October 2004*
- ❖ All-Georgia Finance Forum, Atlanta, September 2004
- ❖ Financial Management Association (FMA) European Annual Meeting, Zurich, Switzerland, June 2004
- ❖ London School of Economics conference on “Risk and Return Characteristics of Hedge Funds”, IAM Hedge Fund Research Programme, London, May 2004*

Risks and portfolio decisions involving hedge funds

- ❖ Financial Management Association (FMA) Annual Meeting, San Antonio, Texas, October 2002
- ❖ Financial Markets Research Center Conference on Innovation in Finance, Vanderbilt University, April 2002
- ❖ Financial Management Association (FMA) Annual Meeting, Toronto, Canada, October 2001
- ❖ European Financial Management Association (EFMA) Annual Meeting, Lugano, Switzerland, June 2001
- ❖ 4th International Center for Financial Management and Engineering Research Day at the University of Geneva, March 2001
- ❖ 7th Annual Mitsui Research Center Conference at the University of Michigan, Ann Arbor, November 2000
- ❖ European Finance Association (EFA) Annual Meeting, London, United Kingdom, August 2000

Gain-loss versus mean-variance analysis: Evidence from portfolios of hedge funds and passive strategies

- ❖ European Financial Management Association (EFMA) Annual Meeting, Athens, Greece, June 2000
- ❖ INSEAD-London Business School Ph.D. Forum, London Business School, June 2000
- ❖ Financial Management Association (FMA) European Conference, Edinburgh, Scotland, May 2000
- ❖ Scottish Institute for Research in Investments and Finance (SIRIF) Hedge Fund Conference, Edinburgh, Scotland, May 2000

Multi-period performance persistence analysis of hedge funds

- ❖ European Institute of Advanced Studies in Management (EIASM) Workshop on “Issues in Performance Measurement”, Brussels, Belgium, December 1999

On taking the alternative route: Risks, rewards, and performance persistence of hedge funds

- ❖ European Finance Association (EFA) Annual Meeting, Helsinki, Finland, August 1999
- ❖ INSEAD-London Business School Ph.D. Forum, London Business School, May 1999

Where in the world does active management pay?

- ❖ International Conference of Finance AFFI 98, Lille, France, July 1998
- ❖ INSEAD-London Business School Ph.D. Forum, London Business School, April 1998

INVITED SEMINARS

- 2021 Case Western Reserve University (scheduled), University of Hawaii (scheduled)
- 2020 Indian Institute of Management Lucknow, Tulane University, University of Illinois Chicago
- 2019 College of William and Mary, Hong Kong Polytechnic University, Hong Kong University, Lancaster University, University of Alberta, University of Iowa, University of Luxembourg, University of Porto, University of Science and Technology of China, University of Texas Dallas, Wake Forest University, Washington University in St. Louis
- 2018 Baruch College – City University of New York, Cornell University, Erasmus University, Indian School of Business, Texas Christian University, The Chinese University of Hong Kong, The Hong Kong Polytechnic University, Tilburg University, University of California Riverside, Indira Gandhi Institute of Development and Research (IGIDR), University of St. Gallen
- 2017 Clemson University, CUFU Beijing, IIM (Bangalore, Indore, and Trichy), Indian School of Business, Queens University, Renmin University, Temple University, Tsinghua University, University of California Irvine, University of Houston, University of Lausanne, University of Western Ontario, Lehigh University, Villanova University
- 2016 Banque de France, Centre for Advanced Financial Research and Learning (CAFRAL), EDHEC Risk Institute Singapore, Florida International University, Indian School of Business, Office of Financial Research (OFR), Pennsylvania State University, University (SUNY) at Buffalo
- 2015 Auburn University, National Cheng Kung University, National Taiwan University, Purdue University, Securities and Exchange Commission, University of Paris Dauphine
- 2014 Hong Kong University, Hong Kong University of Science and Technology, Nanyang Technological University Singapore, Singapore Management University, University of Arizona, West Virginia University, Mugla Sitki Kocman University
- 2013 Louisiana State University, University of Paris Dauphine, Georgetown University, University of New South Wales, University of Technology Sydney, University of Sydney, University of Queensland, FE Universitas Negeri Jakarta, Universitas Tarumanagara, Universitas Diponegoro, University of Cape Town, Laval University
- 2012 State University of New York (Albany), Aalto University, Stockholm School of Economics, University of Waterloo, Wilfred Laurier University, Securities and Exchange Commission
- 2011 Bank of Canada, Cass Business School, Singapore Management University, University of Alabama, University of Cambridge, University of Georgia, University of Kentucky, University of Massachusetts Amherst, University of Mannheim
- 2010 Florida State University, Georgetown University, University of Florida, Virginia Tech
- 2009 University of Buffalo
- 2008 HEC Paris, University of Arkansas
- 2006 Erasmus University, Singapore Management University
- 2005 HEC Montreal, IAE Sorbonne Paris
- 2004 Instituto Superior de Ciencias do Trabalho e da Empresa (ISCTE) Lisbon, University of Cologne, Universidade do Porto

INVITED PRESENTATIONS TO INDUSTRY

- ❖ Nippon Finance Association, Tokyo, February 2020

- ❖ Association of the Luxembourg Fund Industry, Luxembourg, April 2019
 - ❖ Southeastern Hedge Fund Association (SEHFA), Atlanta, June 2010
 - ❖ UK Society of Investment Professionals (UKSIP), London, February 2007
 - ❖ Riskinvest 2004 – Optimal risk management techniques and investment strategies for pension funds, hedge funds, and investment managers, November 2004
 - ❖ International Conference on Hedge Funds by Ecole des sciences de la gestion and the Institut de Finance Mathématique de Montréal, October 2004 (keynote address)
 - ❖ Quantitative Trading and Investment Strategies for Global Derivatives, Quant 2003 Congress, Risk Waters Group, New York, November 2003
 - ❖ Schroder Charity Investment Forum, November 2001 (keynote address)
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OTHER PRESENTATIONS

- ❖ Georgia State University's Economic Forecasting Center Conference, August 2016
 - ❖ 5th India Finance Conference, Pre-conference tutorial on hedge funds, IIM Calcutta, December 2015
 - ❖ 2013 Collegiate Alternative Investments Conference, April 2013
 - ❖ London School of Economics Alternative Investments Conference – Hedge Fund Clones, April 2007
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TEACHING

Georgia State University

- ❖ PhD Seminar in Empirical Asset Pricing and Investments
- ❖ The Financial System (Graduate Elective)
- ❖ Hedge Funds and their Trading Strategies (Graduate Elective)
- ❖ The Financial System (Undergraduate Elective)

Indian School of Business, Hyderabad

- ❖ MBA Elective - Hedge Funds and their Trading Strategies
- ❖ PhD Seminar in Investments

EDHEC Risk Institute, Singapore

- ❖ PhD Elective - Hedge Funds

University of Cologne

- ❖ PhD Seminar - Performance and Risk Management Issues in Managed Portfolios
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