ALEXANDER KUROV

John Chambers College of Business and Economics	Office: (304) 293-7892
West Virginia University	Cell: (304) 685-3469
1601 University Ave.	E-mail: alkurov@mail.wvu.edu
Morgantown, WV 26506-6025	http://busecon.wvu.edu/divecon/finance/akurov/

RESEARCH INTERESTS

Futures Markets, Market Microstructure, Commodity Markets, Macroeconomic Announcements

ACADEMIC POSITIONS

West Virginia University, John Chambers College of Business and Economics

Fred T. Tattersall Research Chair in Finance	2017-present
Professor of Finance	2017-present
Finance Ph.D. Program Coordinator	2015-19
Associate Professor of Finance	2010-17
Assistant Professor of Finance	2004-10

State University of New York at Binghamton, School of Management

Adjunct Lecturer	2003-04

EDUCATION

State University of New York at Binghamton
Ph.D. in Finance, minor in Econometrics — 2004

Fairfield University, Fairfield, CT
M.B.A., concentration in Finance — 1997

Siberian State University of Science and Technology, Krasnoyarsk, Russia
Electromechanical Engineer (equivalent to M.S.E.E.) — 1993

PROFESSIONAL CERTIFICATION

Holder of the Chartered Financial Analyst (CFA) designation — 2012-present

JOURNAL PUBLICATIONS

"The Information Content of the Volatility Index Options Trading Volume" (with Chen Gu, Xu Guo and Raluca Stan), forthcoming, *Journal of Futures Markets*.

"Market Inefficiencies Surrounding Energy Announcements" (with Sultan Alturki), *Journal of Futures Markets*, 42 (2022), 172-188.

"The Disappearing pre-FOMC Announcement Drift" (with Marketa Halova Wolfe and Thomas Gilbert), *Finance Research Letters*, 40 (2021), 101781.

"Index Options Trading Activity and Market Returns" (with Tarun Chordia, Dmitriy Muravyev and Avanidhar Subrahmanyam), *Management Science*, 67 (2021), 1758-1778.

"Informational Role of Social Media: Evidence from Twitter Sentiment" (with Chen Gu), *Journal of Banking and Finance*, 121 (2020), 105969.

"Volatility Forecasting: The Role of Internet Search Activity and Implied Volatility" (with Arabinda Basistha and Marketa Halova Wolfe), *Journal of Risk Model Validation*, 14 (2020), 35-63.

"Do Investors Care about Presidential Company-Specific Tweets?" (with Qi Ge and Marketa Halova Wolfe), *Journal of Financial Research*, 42 (2019), 213-242. (Lead Article)

"Price Drift before U.S. Macroeconomic News: Private Information about Public Announcements?" (with Alessio Sancetta, Georg Strasser and Marketa Halova Wolfe), *Journal of Financial and Quantitative Analysis*, 54 (2019), 449-479.

"Relief Rallies after FOMC Announcements as a Resolution of Uncertainty." (with Chen Gu and Marketa Halova Wolfe), *Journal of Empirical Finance*, 49 (2018), 1-18. (Lead Article)

"What Drives Informed Trading Before Public Releases? Evidence from Natural Gas Inventory Announcements." (with Chen Gu), *Journal of Futures Markets*, 38 (2018), 1079-1096.

"Monetary Policy Uncertainty and the Market Reaction to Macroeconomic News." (with Raluca Stan), *Journal of Banking and Finance*, 86 (2018), 127-142.

"Monetary Policy and Stock Prices: Does the "Fed Put" Work When It Is Most Needed?" (with Chen Gu), *Journal of Futures Markets*, 36 (2016), 1210-1230.

"What Do Chinese Macro Announcements Tell Us about the World Economy?" (with Christopher (Kit) Baum and Marketa Halova Wolfe), *Journal of International Money and Finance*, 59 (2015), 100-122.

"The Impact of Monetary Policy Surprises on Energy Prices." (with Arabinda Basistha), *Journal of Futures Markets*, 35 (2015), 87-103.

"Business Cycle, Storage, and Energy Prices." (with Oleg Kucher), *Review of Financial Economics*, 23 (2014), 217-226.

"Noisy Inventory Announcements and Energy Prices." (with Marketa Halova and Oleg Kucher), *Journal of Futures Markets*, 34 (2014), 911-933. (Lead Article)

"What Determines the Stock Market's Reaction to Monetary Policy Statements?" *Review of Financial Economics*, 21 (2012), 175-187.

"Trader Survival: Evidence from the Energy Futures Markets." (with Naomi Boyd), *Journal of Futures Markets*, 32 (2012), 809-836. (Lead Article)

"Estimating Earnings Trend Using Unobserved Components Framework." (with Arabinda Basistha), *Economics Letters*, 107 (2010), 55-57.

"Investor Sentiment and the Stock Market's Reaction to Monetary Policy," *Journal of Banking and Finance*, 34 (2010), 139-149.

"Macroeconomic Cycles and the Stock Market's Reaction to Monetary Policy." (with Arabinda Basistha), *Journal of Banking and Finance*, 32 (2008), 2606-2616.

"Information and Noise in Financial Markets: Evidence from the E-mini Index Futures," *Journal of Financial Research*, 31 (2008), 247-270.

"Tick Size Reduction, Execution Costs, and Informational Efficiency in the Regular and E-mini Nasdaq-100 Index Futures Markets," *Journal of Futures Markets*, 28 (2008), 871-888.

"Investor Sentiment, Trading Behavior and Informational Efficiency in Index Futures Markets," *Financial Review*, 43 (2008), 107-127.

"Trading Around Macroeconomic Announcements: Are All Traders Created Equal?" (with Grigori Erenburg and Dennis Lasser), *Journal of Financial Intermediation*, 15 (2006), 470-493.

"Execution Quality in Open Outcry Futures Markets," *Journal of Futures Markets*, 25 (2005), 1067-1092.

"Is it Time to Reduce the Minimum Tick Sizes of the E-mini Futures?" (with Tatyana Zabotina), *Journal of Futures Markets,* 25 (2005), 79-104.

"Price Dynamics in the Regular and E-mini Futures Markets." (with Dennis Lasser), *Journal of Financial and Quantitative Analysis*, 39 (2004), 365-384. Abstracted in the *CFA Digest*.

"The Effect of the Introduction of Cubes on the Nasdaq-100 Index Spot-Futures Pricing Relationship." (with Dennis Lasser), *Journal of Futures Markets*, 22 (2002), 197-218. (Lead Article)

Underlining indicates WVU doctoral student.

WORKING PAPERS

"When Does the Fed Care About Stock Prices?" (with Eric Olson and Gulnara Zaynutdinova), revise and resubmit at the *Journal of Banking and Finance*.

"Drift Begone! Release Policies and Preannouncement Informed Trading" (with Alessio Sancetta and Marketa Halova Wolfe).

"A Shot in the Arm: The Effect of COVID-19 Vaccine News on Financial and Commodity Markets" (with Oleg Kucher and Marketa Halova Wolfe).

"The Effect of EIA Storage Announcement on Natural Gas Returns: A Comprehensive Analysis" (with Sara Farhangdoost and Xiaoli Etienne).

OTHER PUBLICATIONS

"Wall Street isn't just a casino where traders can bet on GameStop and other stocks – it's essential to keeping capitalism from crashing." *The Conversation*, February 4, 2021.

"The Fed will have to do a lot more than cut rates to zero to stop Wall Street's coronavirus panic." *The Conversation*, March 16, 2020.

"A coronavirus recession may be coming: Here's what to do with your money." *The Conversation*, March 10, 2020.

"How to invest if you're worried a recession is coming." *The Conversation*, August 21, 2019.

"The Fed cares when the stock market freaks out – but only when it turns into a bear." *The Conversation*, December 20, 2018.

"Suffering from Fed rate hike anxiety? You're not the only one." *The Conversation*, September 19, 2016.

"What Drives Informed Trading Before Public Releases?" *Columbia Law School's Blue Sky Blog*, September 15, 2016.

TEACHING EXPERIENCE

West Virginia University, John Chambers College of Business and Economics

Advanced Topics Seminar (Ph.D.)	2015, 2019, 2020
Quantitative Finance (M.S. in Finance)	2010-21
Derivative Securities (M.S. in Finance)	2009-21
Alternative Investments (M.S. in Finance)	2011-15
Energy Financial Economics (undergraduate)	2021
Investments (undergraduate)	2020
Alternative Investments (undergraduate)	2016
Derivatives (undergraduate)	2005-14, 2018
Security Analysis and Portfolio Management (undergraduate)	2005-09
Advanced Corporate Finance (undergraduate)	2005-08
Business Finance (undergraduate)	2004

Binghamton University, School of Management

Financial Markets and Institutions (undergraduate)	2003-04
Investments (undergraduate)	2002
Teaching Assistant, Financial Management	1999-03

AWARDS AND HONORS

Award of Distinction in Research, College of Business and Economics, WVU	2018
Summer Research Salary Grant, College of Business and Economics, WVU	2017
Outstanding reviewer award for the *Financial Review*	2017
Outstanding reviewer for the *Journal of Banking and Finance*	2015, 2017
Outstanding reviewer for the *Journal of Empirical Finance*	2017
Finance Department Service Award	2015, 2016
Distinguished Paper Award at the annual meeting of the Southwestern Society of Economists (with Kit Baum and Marketa Halova Wolfe for "What Do Chinese Macro Announcements Tell Us about the World Economy?")	2014

Outstanding Research Award, College of Business and Economics, WVU	2009
Outstanding Teaching Award, College of Business and Economics, WVU	2009
Summer Research Grants, College of Business and Economics, WVU	2007-10
FMA Doctoral Student Consortium	2003
Graduate Student Award for Excellence in Research at Binghamton University	2003
FMA Competitive Paper Award for best paper in market microstructure (with Dennis Lasser for "Price Dynamics in the Regular and E-mini Futures Markets")	2002
Russian and Eurasian Awards Program Scholarship	1995-97
Honors Scholarship at Siberian State University of Science and Technology	1989-92

CONFERENCE PRESENTATIONS

"The Information Content of the VIX Options Trading Volume"
- Southern Finance Association, 2021 Annual Meeting, Captiva Island, FL.
- Auckland Centre for Financial Research 2021 Conference on Derivative Markets, Virtual.*

"A Shot in the Arm: The Effect of COVID-19 Vaccine News on Financial and Commodity Markets"
- Liberal Arts Macro Conference, Virtual, August 2021.*

"Market Inefficiencies Surrounding Energy Announcements"
- Eastern Finance Association, 2021 Annual Meeting, Virtual.*
- 2020 FMA European Conference, Limassol, Cyprus (cancelled due to COVID-19).
- Eastern Finance Association, 2020 Annual Meeting, Boston, MA (cancelled due to COVID-19).

"Drift Begone! Release Policies and Preannouncement Informed Trading"
- European Financial Management Association, 2021 Annual Meeting, Virtual.
- Southern Economic Association, 2020 Annual Meeting, Virtual.*
- Financial Management Association, 2020 Annual Meeting, Virtual.
- Liberal Arts Macro Conference, Virtual, August 2020.*
- European Financial Management Association, 2020 Annual Meeting, Dublin, Ireland (cancelled due to COVID-19).
- Eastern Finance Association, 2020 Annual Meeting, Boston, MA (cancelled due to COVID-19).
- 2019 Paris Financial Management Conference, Paris, France.*
- Southern Finance Association, 2019 Annual Meeting, Orlando, FL.*
- INFINITI Conference on International Finance, 2019, Glasgow, Scotland.*

"Informational Role of Social Media: Evidence from Twitter Sentiment"
- 2019 Paris Financial Management Conference, Paris, France.
- 2019 FMA Asia/Pacific Conference, Ho Chi Minh City, Vietnam (Finalist for the Best Paper in Investments).*
- 2019 FMA European Conference, Glasgow, Scotland.

- Eastern Finance Association, 2019 Annual Meeting, Miami, FL.*
- Financial Management Association, 2018 Annual Meeting, San Diego, CA.

"The Disappearing pre-FOMC Announcement Drift"
- Liberal Arts Macro Workshop, Winston-Salem, NC, August 2018.*

"When Does the Fed Care About Stock Prices?"
- 2021 New Zealand Finance Meeting, Virtual.
- Auckland Centre for Financial Research 2021 Conference on Derivative Markets, Virtual.
- 2019 FMA Asia/Pacific Conference, Ho Chi Minh City, Vietnam (Finalist for the Best Paper in Investments).
- INFINITI Conference on International Finance, 2019, Glasgow, Scotland.
- Eastern Finance Association, 2019 Annual Meeting, Miami, FL.
- Financial Management Association, 2017 Annual Meeting, Boston, MA.*

"Index Options Trading Activity and Market Returns"
- Financial Management Association, 2017 Annual Meeting, Boston, MA (Top Ten Session, Semifinalist for the Best Paper in Market Microstructure).
- Sixth Conference on Derivatives, Montreal Institute of Structured Finance and Derivatives, 2017, Montreal, Canada.*
- European Finance Association, 2017 Annual Meeting, Mannheim, Germany.*
- 6th ITAM Finance Conference, 2017, Mexico City, Mexico.*

"Do Investors Care about Presidential Company-Specific Tweets?"
- Liberal Arts Macro Workshop, Davidson, NC, August 2017.*

"Relief Rallies after FOMC Announcements as a Resolution of Uncertainty"
- Financial Management Association, 2016 Annual Meeting, Las Vegas, NV.*

"Price Drift before U.S. Macroeconomic News: Private Information about Public Announcements?"
- 2017 Workshop on Financial Econometrics and Empirical Modeling of Financial Markets, Bochum, Germany.*
- World Finance Conference, 2016 Annual Meeting, New York, NY.
- European Financial Management Association, 2016 Annual Meeting, Basel, Switzerland.*
- Multinational Finance Society, 2016 Annual Conference, Stockholm, Sweden.*
- Liberal Arts Macro Workshop, Williamstown, MA, August 2016.*
- 2016 SFS Finance Cavalcade, Toronto, ON, Canada.
- 13th International Paris December Finance Meeting, 2015, Paris, France.*
- 9th International Conference on Computational and Financial Econometrics, 2015, London, U.K.*
- Financial Management Association, 2015 Annual Meeting, Orlando, FL.
- 2015 NYU Stern Microstructure Meeting, New York, NY.*
- Eastern Finance Association, 2015 Annual Meeting, New Orleans, LA.

"Volatility Forecasting: The Role of Internet Search Activity and Implied Volatility"

- 25th Annual Symposium, Society for Nonlinear Dynamics and Econometrics, 2017, Paris, France.*
- World Finance Conference, 2016 Annual Meeting, New York, NY.*
- European Financial Management Association, 2016 Annual Meeting, Basel, Switzerland.
- Multinational Finance Society, 2016 Annual Conference, Stockholm, Sweden.
- The 14th INFINITI Conference on International Finance, 2016, Dublin, Ireland.*
- 2016 Commodity Markets Conference, Hannover, Germany.
- Eastern Finance Association, 2016 Annual Meeting, Baltimore, MD.
- 2015 Conference on Applied Commodity Price Analysis, Forecasting, and Market Risk Management, St. Louis, MO.*

"Monetary Policy Uncertainty and the Market Reaction to Macroeconomic News."

- Eastern Finance Association, 2016 Annual Meeting, Baltimore, MD.*
- Financial Management Association, 2015 Annual Meeting, Orlando, FL.*

"Monetary Policy and Stock Prices: Does the "Fed Put" Work When It Is Most Needed?"

- Eastern Finance Association, 2016 Annual Meeting, Baltimore, MD.*
- Financial Management Association, 2015 Annual Meeting, Orlando, FL.*

"What Do Chinese Macro Announcements Tell Us about the World Economy?"

- Innovative Alpha Forum, Boston, MA (invited), 2015.*
- Multinational Finance Society, 2014 Annual Conference, Prague, Czech Republic.
- Western Economic Association, 2014 Annual Meeting, Denver, CO (invited).*
- Eastern Finance Association, 2014 Annual Meeting, Pittsburgh, PA.
- Midwest Economics Association, 2014 Annual Meeting, Evanston, IL.*
- Eastern Finance Association, 2014 Annual Meeting, Pittsburgh, PA.
- Midwest Economics Association, 2014 Annual Meeting, Evanston, IL.*
- Southwestern Society of Economists, 2014 Annual Meeting, Dallas, TX.*

"Business Cycle, Storage, and Energy Prices."

- Southern Economic Association, 2013 Annual Meeting, Tampa, FL.*
- U.S. Association for Energy Economics, North American Conference, Austin, TX, 2012.*

"Noisy Inventory Announcements and Energy Prices."

- Financial Management Association, 2013 Annual Meeting, Chicago, IL.
- Eastern Finance Association, 2013 Annual Meeting, St. Pete Beach, FL.

"The Impact of Monetary Policy Surprises on Energy Prices."

- Forecasting seminar at the George Washington University, Washington, DC, 2013.*
- Financial Management Association, 2012 Annual Meeting, Atlanta, GA.
- Conference in Honor of Charles Nelson, University of Washington, Seattle, WA, 2012.*

"What Determines the Stock Market's Reaction to Monetary Policy Statements?"

- Eastern Finance Association, 2012 Annual Meeting, Boston, MA.

- Financial Management Association, 2009 Annual Meeting, Reno, NV.

"Trader Survival: Evidence from the Energy Futures Markets."
- Southern Finance Association, 2011 Annual Meeting, Key West, FL.*
- Financial Management Association, 2010 Annual Meeting, New York, NY.
- Eastern Finance Association, 2010 Annual Meeting, Miami Beach, FL.

"Investor Sentiment and the Stock Market's Reaction to Monetary Policy."
- Financial Management Association, 2008 Annual Meeting, Dallas, TX.

"Information and Noise in Financial Markets: Evidence from the E-mini Index Futures."
- Eastern Finance Association, 2008 Annual Meeting, St. Pete Beach, FL.
- Financial Management Association, 2004 Annual Meeting, New Orleans, LA.

"Investor Sentiment, Trading Behavior and Informational Efficiency in Index Futures Markets."
- Eastern Finance Association, 2008 Annual Meeting, St. Pete Beach, FL.
- Financial Management Association, 2007 Annual Meeting, Orlando, FL.

"Macroeconomic Cycles and the Stock Market's Reaction to Monetary Policy."
- Southern Finance Association, 2006 Annual Meeting, Destin, FL.
- Financial Management Association, 2006 Annual Meeting, Salt Lake City, UT.

"Execution Quality in Open Outcry Futures Markets."
- Financial Management Association, 2004 Annual Meeting, New Orleans, LA.

"Is it Time to Reduce the Minimum Tick Sizes of the E-mini Futures?"
- Financial Management Association, 2003 Annual Meeting, Denver, CO.

"Trading Around Macroeconomic Announcements: Are All Traders Created Equal?"
- Financial Management Association, 2003 Annual Meeting, Denver, CO.

"Price Dynamics in the Regular and E-mini Futures Markets."
- Financial Management Association, 2002 Annual Meeting, San Antonio, TX.

"The Effect of the Introduction of Cubes on the Nasdaq-100 Spot-Futures Pricing Relationship."
- Financial Management Association, 2001 Annual Meeting, Toronto, ON.

* Presented by co-author

SEMINAR PRESENTATIONS

- ICMA Centre, University of Reading, 2021
- Kent State University, 2020
- University of Essex, 2019
- Swansea University, 2019
- National Chengchi University, 2017
- National Taiwan University, 2017
- Laval University, 2016
- Commodity Futures Trading Commission, 2016
- West Virginia University, 2014, 2016, 2019, 2021

RESEARCH IMPACT

- My collaboration with the Wall Street Journal contributed to the decision of the U.K.'s Office for National Statistics to stop early access of government officials to sensitive economic data in June 2017.
- My analysis published in the Wall Street Journal prompted Germany's statistics agency to stop providing economic data to news agencies before the scheduled release time.
- Over 1,800 citations in Google Scholar (citations of published and working papers in published and working papers)
- Over 700 citations in Scopus (citations of published papers in published papers only)
- Over 8,000 paper downloads on SSRN. Ranked in the top 1% of authors on SSRN based on the number of paper downloads.

MEDIA COVERAGE

Contributed to Agenda's story "Short Sellers Homing In on Greenwashing Accusations."

"Market Inefficiencies Surrounding Energy Announcements" Featured in: Petroleum Economist.

Data analysis for "Oil traders focus on fundamentals, not geopolitics," Petroleum Economist, June 7, 2021.

Media contributions related to the GameStop-Reddit stock market story:

- WDTV 5 News
- The Dominion Post
- Radio Active - WHIS NewsTalk
- Watchdog Radio podcast, featured in WVU Weekly
- Provided content for "'Little guys sticking it to Wall Street?' WVU expert explains how Redditors gamed the stock market," WVU Today.

"Informational Role of Social Media: Evidence from Twitter Sentiment" Featured in: WVU Today, WVU Weekly, EurekAlert, Wealth Professional, WVNews.com, Eurasia Review, Advisor News, The Dominion Post, The Commentator, Australian Associated Press.

Data analysis for "Unexplained Trading in Pound Last, Month Wasn't a First," Wall Street Journal, February 9, 2020. Coverage by: Bloomberg.

"Drift Begone! Release Policies and Preannouncement Informed Trading" Featured in: Wall Street Journal, The Telegraph, Significance, WVU Weekly.

"When Does the Fed Care About Stock Prices?" Featured in: The Conversation

Data analysis for "Suspect Trading Leads Germany to Change How It Releases Data," Wall Street Journal, December 22, 2017. This analysis contributed to the decision of the German statistics agency to stop providing economic data to news agencies before the official release time. Coverage by: The Times, Süddeutsche Zeitung, E24, Eastmoney.com, finance.sina.com, WVU Today, WVU Magazine.

Coverage of work for the Wall Street Journal that contributed to the decision of the U.K's Office for National Statistics to end the pre-release access of government officials to macroeconomic data: Wall Street Journal (1, 2), Financial Times, The Times, Business Insider, (1, 2), The Independent, Reuters, The Guardian, The Telegraph, City AM, MNI, Automated Trader, Fund Strategy.

Data analysis for "Lucky, Good or Tipped Off? The Curious Case of Government Data and the Pound," Wall Street Journal, April 26, 2017. Coverage by: BBC Radio, The Times, Wall Street Journal MoneyBeat, The Guardian, The Daily Mail, The London Evening Standard, City AM, RT, Dagens Industri, Omni, Deutsche Wirtschafts Nachrichten, Eastmoney.com, Automated Trader.

Data analysis for "New Data Suggest U.K. Government Figures Are Getting Released Early," Wall Street Journal, March 13, 2017. Coverage by: Financial Times, Wall Street Journal (1, 2), Barron's, The Times, The Independent (1, 2), The Telegraph, Business Insider (1, 2, 3) Reuters (1, 2), The Guardian, City AM, L'AGEFI, RT, ZeroHedge, Law360, PublicTechnology.net, WVU Today.

"Price Drift before U.S. Macroeconomic News: Private Information about Public Announcements?" Coverage by: Wall Street Journal (1, 2, 3), Bloomberg, Wall Street Journal Europe, Wall Street Journal MoneyBeat, Financial Times, CNN Money, U.S. News & World Report, CNBC (1, 2), BBC, Voice of America, Reuters, MarketWatch, Business Insider, Seeking Alpha (1, 2), CFO.com, Manager Magazin, FONDS professionell, Il Sole 24 Ore, Askanews, L'AGEFI, Jornal de Negócios, Law360, Economist's View, ZeroHedge, Columbia Law School's Blue Sky Blog, WVU Today, WVU Magazine, Charleston Gazette-Mail, Significance.

"Do Investors Care about Presidential Company-Specific Tweets?" Featured in: Forbes, Yahoo! Finance, The Daily Mail, France 24, Le Figaro, El Economista, La Nación, The Wealth Advisor, S&P Global Market Intelligence, The Telegraph.

"What Drives Informed Trading Before Public Releases? Evidence from Natural Gas Inventory Announcements." Featured in: Columbia Law School's Blue Sky Blog

"Monetary Policy Uncertainty and the Market Reaction to Macroeconomic News." Featured in: The Conversation

"Relief Rallies after FOMC Announcements as a Resolution of Uncertainty." Featured in: The Conversation

"Volatility Forecasting: The Role of Internet Search Activity and Implied Volatility." Featured in: Value Walk

DISSERTATIONS

Dissertation Committee Chair:

Sultan Alturki (2020), Raluca Stan (co-chair, 2018), Chen Gu (2018), Jennifer Moreale (2017).

Dissertation Committee Member:

Feiyu Liu (current), Busra Agcayazi (current), Jiahao Gu (2021), Sara Farhangdoost (2021), Jingrui Li (2019), Zhan Wang (2018), Denghui Chen (2017), Serkan Karadas (2014), Kirill Temlyakov (2014), Jorida Papakroni (2013), Oleg Kucher (2013), Zheng Zhang (2012), Sheida Teimouri (2012), Elena Bondarenko (2012), Rudolf Klein (2011), Alina Serban (2010), Seth Kopchak (2010), Harumi Hattori (2010), Daniel Suh (2009), Kwasi Yeboah (2009), Ellis Heath (2009), Fang Wang (2007), Saurav Roychoudhury (2006).

PROFESSIONAL ORGANIZATIONS AND ACTIVITIES

Editorial Appointments:

Associate Editor, *Journal of Commodity Markets* 2015-present

Editorial Review Board Member, *Journal of Business Research* 2016-present

Board of Directors, Eastern Finance Association 2018-2020

Ad Hoc Referee:

American Journal of Agricultural Economics; Bulletin of Economic Research; Contemporary Economic Policy; Emerging Markets Finance and Trade; Empirical Economics; Energy Economics; European Financial Management; Finance Research Letters; Financial Review; International Journal of Central Banking; International Journal of Forecasting; International Review of Economics and Finance; International Review of Financial Analysis; Journal of Agricultural and Resource Economics; Journal of Banking and Finance; Journal of Business Research; Journal of Commodity Markets; Journal of Corporate Finance; Journal of Economic Psychology; Journal of Economic Studies; Journal of Empirical Finance; Journal of Finance; Journal of Financial and Quantitative Analysis; Journal of Financial Markets; Journal of Financial Research; Journal of Financial Stability; Journal of Futures Markets; Journal of International Money and Finance; Journal of International Financial Markets, Institutions & Money; Journal of Money, Credit, and Banking; Managerial Finance; Pacific-Basin Finance Journal; Quarterly Journal of Finance; Quarterly Review of Economics and Finance; Review of Finance; Review of Financial Economics; Review of Financial Studies

External Reviewer for Promotion and Tenure:

Skidmore College
Bentley University
Fairfield University
University of Massachusetts Lowell

Track Chair, Derivatives Track:

Eastern Finance Association, 2012

Program Committee:

Eastern Finance Association, 2006, 2008, 2013-2015

Session Chair:

New Zealand Finance Meeting, 2021
Auckland Centre for Financial Research Conference on Derivative Markets, 2021
FMA European Conference, 2019
INFINITI Conference on International Finance, 2019

World Finance Conference, 2016
Eastern Finance Association, 2012
Southern Finance Association, 2006

Discussant:

New Zealand Finance Meeting, 2021
Auckland Centre for Financial Research Conference on Derivative Markets, 2021
Paris Financial Management Conference, 2019
FMA Asia/Pacific Conference, 2019
FMA European Conference, 2019
INFINITI Conference on International Finance, 2019
Financial Management Association meetings, 2005-2007, 2009-2012, 2015-2017, 2019
Eastern Finance Association meetings, 2008, 2010, 2012-2016, 2018, 2019, 2021
Southern Finance Association meeting, 2021
Commodity Markets Conference, 2016
European Financial Management Association Meeting, 2016, 2021
Multinational Finance Society meeting, 2014, 2016
World Finance Conference, 2016
Atlanta Fed Conference on Financial Integration, 2007 (invited)

Member:

Financial Management Association
Eastern Finance Association
Southern Finance Association
CFA Institute
CFA Society of Pittsburgh

ACADEMIC SERVICE

- Finance Department's Recruiting Committee (2005, 2007-2008, Chair in 2016)
- Search Committee for the Tattersall Distinguished Chair of Finance (2010-2012, 2015-2016)
- Economics Department's Recruiting Committee (2008-2009)
- Dean's Faculty Advisory Committee (2007-2009)
- College Policies and Procedures Committee (2008-2011)
- Undergraduate Programs Committee (2010-2011)
- College Research and Library Committee (2009-2018, 2020-present)
- Finance Department's Promotion and Tenure Committee (2010-2016, 2020-present)
- M.S. in Finance Planning and Curriculum Committee (2008-2010)
- M.S. in Finance Committee (2010-2015, 2018-present)
- Finance Department's Ph.D. Curriculum Committee (2010-2013)
- Finance Department's Ph.D. Program Committee (2013-present, Chair 2015-2019)
- Graduate Programs Committee (2015-2019)
- College's Promotion and Tenure Committee (2017-2020)
- College's Ph.D. Programs Committee (2015-2019)

NON-ACADEMIC EXPERIENCE

European Investment Management, Moscow
Company representative in Moscow 1999

Profit House, Research Department, Moscow
Equity Research Analyst 1997-98

GE-Gazprom Executive Education Seminars, Crotonville, NY and Moscow
Consultant 1996

Krasnoyarsk Refrigerator Plant, Automation Department, Krasnoyarsk, Russia
Electronics Engineer 1992-95