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Federal Reserve Bank of Richmond
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PROFESSIONAL EXPERIENCE

Assistant Vice President, Federal Reserve Bank of Richmond, February 2014 – Present

Senior Financial Economist, Federal Reserve Bank of Richmond, 2011 – 2014

Assistant Professor of Finance, SKK Graduate School of Business, 2007 – 2011

International Faculty Fellow, Sloan School of Management, M.I.T., 2007

Assistant Professor, Department of Economics, College of William & Mary, 2001 – 2007

Foreign Service Officer, U.S. Consulate General, Krakow, Poland, 1994 – 1996

Foreign Service Officer, State Department, Washington, D.C., 1993 – 1994

Foreign Policy Analyst, Cato Institute, Washington, D.C., 1992 – 1993

EDUCATION

Ph.D., Department of Economics, Indiana University, December 2001

Dissertation: *Imperfect Information and Asset Returns*

Fields of Specialization:

- Finance
- Macroeconomics
- Development and Transitional Economies

M.A., International Studies, University of South Carolina, 1991

Thesis: *Images and Foreign Policy: Germans in American Culture*

Fields of Specialization:

- International Relations
- U.S. Foreign Policy

B.A., Government and International Studies, University of Notre Dame, 1989

FELLOWSHIPS, GRANTS AND AWARDS

- Best Professor Award, SKK Graduate School of Business, 2010
- National Association of Securities Dealers Investor Education Foundation Grant, 2005, \$252,649
- William & Mary Faculty Summer Research Grant, 2002 and 2003
- William Davidson Institute (University of Michigan) Internship Fellow, Bucharest Stock Exchange, Bucharest, Romania, May-August 1997
- Indiana University Graduate Student Teaching Award, 2001
- Indiana University Graduate School Fellowship, 1996 – 1997
- Blackstock Fellowship, University of South Carolina, 1990

JOURNAL PUBLICATIONS

- “Political Conflict and Foreign Portfolio Investment: Evidence from North Korean Attacks,” with Youngsuk Yook. *Pacific-Basin Finance Journal* 39, 2016.
- “Stress Testing Interest Rate Risk Exposure,” with Azamat Abdymomunov. *Journal of Banking and Finance* 49, 2014.
- “Portfolio Selection: An Extreme Value Theory Approach,” with Francis DiTraglia. *Journal of Banking and Finance* 37, 2013.
- “Measuring Altruism in a Public Goods Experiment: A Comparison of U.S. and Czech Subjects,” with Lisa R. Anderson and Francis J. DiTraglia. *Journal of Experimental Economics* 14 (3), 2011.
- “International Sports and Investor Sentiment: Do National Team Matches Really Affect Stock Market Returns?” *Applied Financial Economics* 21 (12), 2011.
- “Daylight and Investor Sentiment: A Second Look at Two Stock Market Anomalies.” *Journal of Financial Research* 33 (4), Winter 2010.
- “Who Chooses Annuities? An Experimental Investigation of the Role of Gender, Framing, and Defaults,” with Julie Agnew, Lisa Anderson, and Lisa Szykman. *American Economic Review Papers and Proceedings*, 98 (2), May 2008.
- “Macroeconomic News and Stock Market Calendar and Weather Anomalies,” *Journal of Financial Research*, 30 (2), Summer 2007.
- “Yes, Wall Street, There is a January Effect! Evidence from Laboratory Auctions,” with Lisa R. Anderson and Francis J. DiTraglia, *Journal of Behavioral Finance*, 8 (1), April 2007.
- “State-Dependent Stock Market Reactions to Monetary Policy,” with Troy Davig, *International Journal of Central Banking*, December 2006.
- “Imperfect Information and Stock Market Volatility,” *Financial Review* 40 (2), May 2005.