Dr. Rohan Anthony Christie-David
Dean College of Business
Professor of Finance (Tenured)
Texas A&M University – S.A.,
San Antonio, TX 78224
USA

Administrative Experience (Brief)

[Dean, Business School University of Colorado Denver (8/2016 – 12/2018), Interim Dean University of Louisville (6/2014 – 7/2016), Associate Dean for Research and Associate Dean for Masters Programs University of Louisville (2012 – 5/2014), Chair, Research Committee University of Louisville (2008-5/2014)]

Academic Vita

1. Education

Ph.D., University of South Carolina
Business Administration Major: Finance
Coursework GPA 4.0 every semester (except one)

M.B.A., Wake Forest University
Charles H. Babcock Tuition Scholarship Award
Graduated with Distinction (Top 10%)

A.C.I.B., The Chartered Institute of Bankers (London)
(now: The London Institute of Banking & Finance)
Graduated in Top 5%

2. Academic Work Experience

A. Current Position

Dean and Professor of Finance (June 2020 – Present)

College of Business, Texas A&M University
San Antonio, TX 78224

Publications

Select Publications

Losers and Prospectors in Short-Term Option Markets, with Arjun Chatrath, Hong Miao, and Sanjay Ramchander, *Journal of Futures Markets.* Vol 39, 2019, 721-743.

The Effects of Options Listing and Delisting in a Short-Sale-Constrained Market: Evidence from the Indian Equities Markets with Arjun Chatrath, Debasish Maitra, and Pradip Banerjee, *Global Finance Journal,* Vol 35, 2018, 157-169.

Short-Term Options: Clienteles, Market Segmentation, and Event Trading, with Arjun Chatrath, Hong Miao, and Sanjay Ramchander, *The Journal of Banking and Finance,* Vol 61, 2015, 237-250.

Stock versus Flow Distinctions, Information, and the Role of Inventory, with Bahram Adrangi, Arjun Chatrath, Hong Miao, and Sanjay Ramchander, *The Journal of Futures Markets*, Vol. 35, 2015, 1003–1025.

Hedging Price Risk when no Direct Hedge Vehicle Exists: The Case of Silicon with Bahram Adrangi, Arjun Chatrath, Mariia Guk, and Gaurav Malik, *Applied Economics Letters (now Applied Economics)*, Vol 21, 2014, 276-279.

Market Comovements, Regulation, and Financial Crisis: Evidence from Indian Markets, with Bahram Adrangi, Arjun Chatrath, and Debasish Maitra, *The Review of Futures Markets,* Vol 22, 2015, 21-47.

The Effects of Foreign Trading of U.S. Treasuries, with Chunrong Ai, Arjun Chatrath, and Frank Song, *The Financial Review.*, Vol. 48, 2012, 49-76

Public Information, REIT Responses, Size, Leverage, and Focus with Arjun Chatrath and Sanjay Ramchander, *The Journal of Real Estate Research*, Vol 34, 2012, 463-513.

Dominant Markets, Staggered Openings, and Price Discovery, with Bahram Adrangi, Arjun Chatrath, and Kiseop Lee, *The Journal of Futures Markets*, Vol. 31, 2010, 915-946.

Futures Trading and Oil Price Movements, with Arjun Chatrath, Victoria Lugli, and Cynthia Santoso, *Review of Futures Markets,* 2010, Vol 18, 347-362.

Competitive Inventory Management in Treasury Markets, with Arjun Chatrath, Kiseop Lee, and William T. Moore, *Journal of Banking and Finance,* Vol.33, 2009, 800-809.

How Potent are News Reversals? Evidence from the Futures Markets, with Arjun Chatrath and Kiseop Lee, *Journal of Futures Markets,* Vol 29, 2009, 42-73.

Deregulation, News Releases, and Price Discovery, with Manfen Wang and William T. Moore, *Journal of Regulatory Economics,* Vol 31, 2007, 289-312.

The Macroeconomic News Cycle and Uncertainty Resolution, with Arjun Chatrath and William T. Moore, *Journal of Business,* Vol 79, 2006, 2633-2657.

What Puts the Convenience in Convenience Yield?, with Bahram Adrangi, Arjun Chatrath, and William T. Moore, *Review of Futures Markets,* Vol 15, 2006, 201-227.

> *The manuscript, **won an award** at the Financial Management Association (FMA) Conference meetings October 2005, Chicago, Ill (runner-up in category Risk Management).*

Futures Expiration, Contract Switching, and Price Discovery, with Arjun Chatrath, *Journal of Derivatives*, Vol 12, 2004, 58-72.

The Effects of Unanticipated Macroeconomic News on Debt Markets, with Mukesh Chaudhry, and James T. Lindley, *Journal of Financial Research*, Vol. 26, 2003, 319-339.

Index Futures Leadership, Basis Behavior, Trader Selectivity, with Arjun Chatrath, K. Dhanda, and Timothy Koch, *Journal of Futures Markets*, Vol. 22, 2002, 649-677. .

News Releases, Market Integration, and Market Leadership, with Mukesh Chaudhry and Walayet Khan, *Journal of Financial Research,* Vol. 25, 2002, 223-245.

Coskewness and Cokurtosis in Futures Markets, with Mukesh Chaudhry, *Journal of Empirical Finance,* Vol. 8, 2001, 55-81.

The Responses of Interest-Rate Spreads to Information Releases, with Raj Aggarwal, Timothy Koch, and Mukesh Chaudhry, *Review of Quantitative Finance and Accounting,* Vol. 16, 2001, 345-368.

The Risk of Foreign Currency Contingent Claims at US Commercial Banks, with Mukesh Chaudhry, Timothy Koch, and Alan Reichert, *Journal of Banking & Finance,* Vol. 24, 2000, pp 1399-1417. .

Price Discovery in Strategically-Linked Markets: The Case of the Gold-Silver Spread, with Bahram Adrangi and Arjun Chatrath, *Applied Financial Economics,* Vol.10, 2000, 227-234.

January Anomalies: Implications for the Market's Incorporation of News, with Mukesh Chaudhry, *The Financial Review*, Vol. 35, 2000, 79-96.

Currency Futures, News Releases, and Uncertainty Resolution, with Mukesh Chaudhry, *Global Finance Journal*, Vol. 11, 2000, 109-127.

> *The manuscript was judged the **best paper** in the category Currency Issues at the Global Finance Conference held in Mexico City, Mexico in April 1998.*

Improper Trading and Market Effects: An Analysis of the Treasury Bond Futures Market on October 22, 1992, with Timothy W. Koch and Mukesh Chaudhry, *Financial Practice and Education* (now the *Journal of Applied Finance*), Vol. 10, 2000, 17-28.

Price Dynamics and Information Flows in Strategically-Linked Debt Markets: The NOB & MOB Constituents, with Arjun Chatrath and Mukesh Chaudhry, *The Journal of Business, Finance, and Accounting.* Vol. 27, 2000, 1003-1025.

Do Macroeconomic News Releases Impact Gold and Silver Prices? with Timothy Koch and Mukesh Chaudhry, *Journal of Economics and Business,* Vol. 52, 2000, 405-421.

Liquidity and Maturity Effects Around News Releases, with Mukesh Chaudhry, *Journal of Financial Research,* Vol. 22, 1999, 47-67.

Price Discovery in Strategically-Linked Markets: The TED Spread and its Constituents, with Arjun Chatrath and Mukesh Chaudhry, *The Journal of Derivatives*, Vol. 6, 1999, 77-87.

Long-term Structural Price Relationships in Real Estate Markets, with W. H. Sackley and

Mukesh Chaudhry, *Journal of Real Estate Research*, Vol. 18, 1999, 335-354.

Long-term Structural Price Relationships in Futures Markets, with Mukesh Chaudhry, *Journal of Derivatives*, Vol. 5, 1998, 45-59.

The Impact of Market Specific Public Information on Return Variance in an Illiquid Market, with Timothy W. Koch, *Journal of Futures Markets,* Vol. 17, 1997, 887-908.