

SIAMAK JAVADI

University of Texas Rio Grande Valley
Robert C. Vackar College of Business & Entrepreneurship
Department of Economics & Finance
Brownsville, TX 78526

Email: siamak.javadi@utrgv.edu
www.siamakjavadi.com
Phone: +1 (405) 612-3887
Immigration: Permanent Resident

Education Ph.D., Finance, Oklahoma State University, June 2014
M.S., Quantitative Financial Economics, Oklahoma State University, May 2011
M.B.A., Multimedia University (a.k.a Universiti Telekom), Malaysia, 2008
B.S., Mechanical Engineering, Azad University, Tehran/Iran, 2005

Academic Positions Assistant Professor, University of Texas Rio Grande Valley, September 2017
Lecturer, California Polytechnic State University, September 2016 - June 2017
Visiting Assistant Professor, Ohio University, August 2014-May 2016

Research Interest Fixed Income; Corporate Finance; Financial Markets & Institutions;
Empirical Asset Pricing; Corporate Governance;

Teaching Experience Principles of Finance (11 sections); International Finance (9 sections);
Financial Derivatives (3 sections); Advanced Investments (1 section);
(Global) Financial Markets & Institutions (9 sections);

Publications

1. Do FOMC Actions Speak Loudly? Evidence from Corporate Bond Credit Spreads (with A.Nejadmalayeri and T.Krehbiel), *Review of Finance*, 2018, Vol.22(5), 1877–1909
2. Measuring Correlated Default Risk: A New Metric and Validity Tests (with S.Kim, T.Krehbiel, and A.Nejadmalayeri), *Journal of Fixed Income*, 2017, 27(2), p.6-29, (lead article)
3. Debt Market Illiquidity and Correlated Default Risk (with Mohsen Mollagholamali), *Finance Research Letters*, 2018, Vol.26, 266-273
4. Beyond Market Timing Theory (with S.Iyer), *Studies in Economics and Finance*, 2018, Vol.35(4), 458-480 (lead article)

Working Papers

1. “Contingent Capital Conversion under Jump Diffusions,” with Weiping Li, Revise and Re-submit at *Review of Finance*
 - Midwest Finance Association meeting 2013 (Chicago, IL-March 2013)
 - Annual Conference of the Multinational Finance Society 2016 (June 26 - June 29, 2016-Stockholm Business School)

2. “The Impact of Stronger Shareholder Control on Bondholders,” with Sadra Amiri-Moghadam and Mahdi Rastad
3. “Conditional Volatility, Volume Shocks and GARCH Effects”
 - Midwest Finance Association 2012 (New Orleans, LA-February 2012)
 - Eastern Finance Association 2012 (Boston, MA-April 2012)
4. “The Role of Financial Market Developments in Debt Covenant Design and Renegotiations,” with Seoyoung Kim
5. “The Costs of Financial Distress: Evidence from Credit Default Swaps,” with Mohsen Molagholamali
6. “Borrower–Lender Relation: Is There Something Special about Banks?” work in progress

Book Chapter

Energy Finance and Economics: Analysis and Valuation, Risk Management, and the Future of Energy (John Wiley Sons), 2013 (ISBN 978-1-118-01712-8) Coauthored a chapter with Professor Betty Simkins and Mary Wicker titled “Chapter 9: Financial Statement Analysis for Oil and Gas Companies and Competitive Benchmarking”.

Honors & Awards

- “Measuring Correlated Default Risk: A New Metric and Validity Tests,” Semifinalist for best paper award, FMA Asia Pacific Conference 2016 (14 - 15 July, 2016 – Sydney, Australia)
- “Do FOMC Actions Speak Loudly? Evidence from Corporate Bond Credit Spreads,” Top 10 sessions, FMA 2013 (Chicago, IL-October 2013)
- Recipient of Spears School of Business Teaching Award, May 2013
- Recipient of Travel Grant to AFA in Chicago, IL-January 2012
- Sponsored by Spears School of Business to attend Wall Street Prep Course in Financial and Valuation Modeling in Oil and Gas in Houston, TX-March 2009
- Recipient of \$5,000 Scholarship from OSU’s Graduate college, August 2009

Service to the Profession

- Referee for: *Economics Letters*; *Bulletin of Economic Research*; *Journal of Applied Finance*; *Managerial Finance*
- Ad hoc reviewer for Midwest Finance Association 2013
- Session Chair at: Midwest Finance Association 2013; Midwest Finance Association 2016; Southwest Finance Association 2016

- Discussant at: Southwest Finance Association 2011; Midwest Finance Association 2012; Eastern Finance Association 2012; Midwest Finance Association 2013; Desert Finance Festival 2013; Financial Management Association 2013; Midwest Finance Association 2014; Eastern Finance Association 2015; Midwest Finance Association 2016; Southern Finance Association 2016;
- Chairing Master's Thesis: Elaheh Alikhani (Financial Economics student) at Ohio University

References

Dr. Andre Mollick
 University of Texas Rio Grande Valley
 Professor of Economics & Finance
 and Department Chair
 andre.mollick@utrgv.edu, +1 (956) 665-7136

Dr. John Dobson
 California Polytechnic State University-San Luis Obispo
 Professor of Finance and
 Finance Area Head
 jdobson@calpoly.edu, +1 (805) 756-1473

Dr. Tim Krehbiel
 Oklahoma State University
 Watson Family Chair
 in Financial Risk Management
 tim.krehbiel@okstate.edu, +1 (405) 744-8660

Dr. Ramesh Rao
 Oklahoma State University
 Professor of Finance and
 Paul C. Wise Chair in Finance
 ramesh.rao@okstate.edu, +1 (405) 744-1385

Dr. Ali Nejadmalayeri
 Oklahoma State University
 ONEOK Chair and Associate Professor;
 and Finance Ph.D. Program Coordinator
 ali.nejadmalayeri@okstate.edu, +1 (918) 594-8399

Dr. Betty Simkins
 Oklahoma State University
 Department Head of Finance,
 Professor and Williams Companies Chair in Business
 betty.simkins@okstate.edu, +1 (405) 744-8625