

# Mike M. Anderson

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## Academic Appointments

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### University of Utah

Lecturer

July 2020 to Present

### George Mason University

Instructor

Assistant Professor

August 2011 to August 2012

August 2012 to Present

### Securities and Exchange Commission

Visiting Scholar

August 2017 to August 2018

## Education

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### The Ohio State University, Fisher College of Business

Ph.D., Finance, April 2012

*Columbus, OH 43210*

### City University of New York, Baruch College

M.S., Applied Mathematics for Finance, December 2003

*New York City, NY 10010*

### California Polytechnic State University

B.S., Business Administration, June 2001

Concentration: Financial Management; Minor: Economics

*San Luis Obispo, CA 93407*

## Selected Publications

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[“What Drive the Commonality between Credit Default Swap Spread Changes?”](#), Journal of Financial and Quantitative Analysis, 2017, 52(1), 243-275.

[“A Causal Link between Bond Liquidity and Stock Returns”](#), Journal of Empirical Finance, 2017, Volume 44, 2017, Pages 190-208.

## Working Papers

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[Is Post-Crisis Bond Liquidity Lower? \(2017\)](#) (with René Stulz)

Featured article, NBER website 5/16/2017

[Bond Lending and Bond Returns \(2018\)](#) (with Brian Henderson and Neil Pearson)

## Work in progress

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Investment Factors and the Cross-Section of Corporate Bond Returns (with Bao, Hou, and Zhang)  
Turnover in equity and debt (with Stahel and Stulz)  
Why do investor borrow corporate bonds (with Bao and Li)

## Areas of Interest

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Research: Empirical Asset Pricing, Credit Risk, Derivatives, Liquidity, Asset Securitization, Corporate Debt Markets, Cross-Market Interactions

Teaching: Financial Institutions, Derivatives, Portfolio Theory and Investments, International Finance

## Conferences and Presentations

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**2018:** Financial Management Association Annual Meeting (FMA)<sup>P</sup>, China  
International Conference in Finance<sup>C</sup>, SFS Cavalcade Asia-Pacific<sup>C</sup>  
**2017:** The Ohio State University alumni conference<sup>D</sup>, Securities and Exchange Commission<sup>P</sup>, Commodities and Futures Trading Commission<sup>P</sup>  
**2015:** Financial Management Association Annual Meeting (FMA)<sup>D</sup>  
**2014:** George Washington University<sup>P</sup>  
**2012:** Financial Management Association (FMA)<sup>D,P</sup>  
**2011:** Securities and Exchange Commission<sup>P</sup>, Federal Reserve Board of Governors<sup>P</sup>, University of New South Wales<sup>P</sup>  
**2010:** Ohio State Steve Buser Seminar Series, Financial Management Association (FMA)<sup>P</sup>, Dimensional Fund Advisors<sup>P</sup>  
**2009:** Financial Management Association (FMA)<sup>D</sup>  
*P* = presenter, *D* = discussant, *C* = coauthor

## Scholarly Honors, Recognitions, and Awards

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**2015:** Grant: Intergovernmental Personnel Agreement (IPA)  
**2017:** Outstanding Research Award (GMU)  
**2015:** Summer Research Fellowship (GMU)  
**2010:** Nationwide Young Scholar  
**2010:** CGEBA Travel Award, Fisher College of Business, The Ohio State University  
**2010:** Dean's Graduate Enrichment (DGE) Fellowship  
**2009:** Student Travel Award, American Financial Association (AFA)  
**2005:** Dean's Graduate Enrichment (DGE) Fellowship

## Professional Service

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Financial Management Association (FMA):  
2015 Session Chair, 2012 Session Chair, Discussant  
2010 Session Chair

Ad Hoc Referee:

Journal of Empirical Finance,  
Journal of Banking & Finance,  
Journal of Financial and Quantitative Analysis

## **Work Experience**

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### **Assistant Professor**

Business Finance 321: Financial Institutions

**George Mason University**

Spring 2012, Present

### **Instructor**

Business Finance 321: Financial Institutions

**George Mason University**

Fall 2011, Spring 2012

### **Instructor**

Business Finance 725: International Finance

**The Ohio State University**

Spring 2008, Summer 2010

### **Research Assistant**

René M. Stulz

Karl Diether

**The Ohio State University**

Summer 2008 - Fall 2009

Fall 2006 - Winter 2008

### **Teaching Assistant**

Business Finance 722: Investment Management

Business Finance 723: Financial Derivatives

Business Finance 620: Business Finance

**The Ohio State University**

Spring 2007

Winter 2007

Fall 2006

### **Research Assistant**

Andrew Karolyi

**New York Stock Exchange**

Summer 2007 - Fall 2007

### **Adjunct Professor**

Department of Mathematics

Math 96: Intermediate Algebra

Math 120: Fundamentals of College Mathematics

**Western Nevada Community College**

August 2004 - August 2005

### **Independent Consultant**

**Primus Financial**

June 2004 - August 2004

### **Teaching Assistant**

International Finance

Economics of Development and Growth

Econometrics

**Cal Poly State University**

Spring 2002

Fall 2001

Winter 2001