

# Benjamin Golez

256 Mendoza College of Business

Notre Dame, Indiana 46556-5646

Phone: +1 (574) 631-1458 / E-mail: [bgolez@nd.edu](mailto:bgolez@nd.edu)

Web: [www.benjamin-golez.com](http://www.benjamin-golez.com)

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## Appointments

University of Notre Dame, Mendoza College of Business

Associate Professor of Finance, 2018 – present

Assistant Professor of Finance, 2011 – 2018

## Education

Universitat Pompeu Fabra

PhD in Finance, 2011, *summa cum laude*

MSc in Finance, 2006, *with honors*

University of Ljubljana

BSc in Economics, 2005, *with honors*

## Affiliations/Visits

Zych Family Fellow at the Notre Dame Institute for Global Investing

2015 – 2016

University of Zurich, IBF, Visiting Assistant Professor, January – March 2016

## Refereed Publications/Accepted Papers

Financial Market Misconduct and Public Enforcement: The Case of Libor Manipulation, with Priyank Gandhi, Jens Carsten Jackwerth, and Alberto Plazzi, *forthcoming, Management Science*.

Four Centuries of Return Predictability (with Peter Koudijs), *Journal of Financial Economics* (2018) 127: 248-263.

Price Support by Bank-Affiliated Mutual Funds (with Jose M. Marin), *Journal of Financial Economics* (2015) 115: 614-638.

Expected Returns and Dividend Growth Rates Implied by Derivative Markets, *Review of Financial Studies* (2014) 27: 790-822.

Pinning in the S&P 500 Futures (with Jens Carsten Jackwerth), *Journal of Financial Economics* (2012) 106: 566-585.

## **Working Papers**

Home-Country Media Slant, with Rasa Karapandza  
*EFA 2018, AFA 2019*

Funding Illiquidity Implied by S&P 500 Derivatives, with Jens Carsten Jackwerth, and Anna Slavutskaya.  
*WFA 2016, IFSID 2016, EFMA 2016*

## **Invited Seminars/Conference Presentations/Discussions**

*Invited Seminar Talks:* Copenhagen Business School (scheduled, 2019), Lancaster University (scheduled, 2019), University of New South Wales (2018), University of Melbourne (2017), Frankfurt School of Finance and Management (2017), Purdue University (2017), University of Illinois at Chicago (2017), Texas A&M (2017), Georgetown University (2016), Bocconi University (2011, 2016), University of Zurich (2016), University of Konstanz (2014, 2016), USI Lugano (2016), Nova School of Business and Economics (2016), Chinese University of Hong Kong (2016), City University of Hong Kong (2016), University of Hong Kong (2016), European Central Bank (2015), Aalto University (2014), Bank of Slovenia (2012, 2014), University of California, San Diego (2014), Universidad Carlos III de Madrid (2011, 2013), Stockholm School of Economics (2011), CNMV (2011), Erasmus Research Institute of Management (2011), FED Board (2011), Oslo BI (2011), New Economic School (2011), Einaudi Institute for Economics and Finance (2011), Swiss Banking Institute (2010)

*Internal Seminar Talks:* University of Notre Dame (2011-2017), Universitat Pompeu Fabra (2007-2011), London School of Economics (2008), Bocconi University (2010)

*Conference Presentations (\*presented by a co-author):* American Finance Association (2019, scheduled, 2012), European Finance Association (2018, 2014\*), Western Finance Association Conference (2016, 2015), American Economic Association Conference (2016\*), European Winter Finance Conference (2016), IFSID Conference on Derivatives (2016), Rodney White Wharton Conference (2015), SFS Cavalcade (2015\*), NBER Summer Institute, Asset Pricing (2015\*), CEPR Asset Pricing Meeting (2015\*), Wabash River Conference (2013, 2015), BYU Red Rock Conference (2015\*), CFA Institute: Financial Market Misconduct (2014), Stanford Institute for Theoretical Economics (2014\*), CEPR Asset Pricing Meeting (2011), Eastern Finance Association (2010), SAEe (2010), Campus for Finance (2009), European Doctoral Program Jamboree (2009), 12th Conference of the Swiss Society for Financial Market Research (2009), European Finance Association Doctoral Tutorial (2009)

**Conference Discussions:** UT Dallas Conference (2018), FMA (2018), ITAM Finance Conference (2016), European Finance Association (2016, x2), Financial Management Association (2016), IFSID Conference on Derivatives (2015), UNC's Roundtable for Junior Faculty in Finance (2012), 12th Conference of the Swiss Society for Financial Market Research (2009)

### **Other Academic Activities**

**Refereeing:** Journal of Finance, Review of Financial Studies, Journal of Financial and Quantitative Analysis, Management Science, Review of Finance, Journal of Banking and Finance, Journal of Financial Markets, Journal of Empirical Finance, Economics Letters, European Journal of Finance, Finance Research Letters, Empirical Economics, Bank of Slovenia Bulletin

**Conference Program Committees:** European Finance Association (2014, 2015, 2016, 2017, 2018), Midwest Finance Association (2016)

**Professional Membership:** American Finance Association

### **Media Coverage**

Do Price Multiples Predict Market Returns? *ETF.com*. April 3, 2017

Murallas Chinas en Espana. *Nada es Gratis*. November 3, 2015.

A Battle for the Stock Market's Soul. *Bloomberg View*. September 3, 2015

An Apple Conspiracy? Theories on That \$500 Close. *BloombergBusinessweek*. January 22, 2013.

Conflicts of interest under the UCITS IV directive. *CFA Institute*. September/October 2011.

Bank-owned funds 'used as props'. *Financial Times*. October 31, 2010.

### **Scholarships and Fellowships**

2015-2016      Zych Family Fellow (\$10,000 data grant), Notre Dame Institute for Global Investing

2008-2011      Spanish Ministry of Education and Innovation Fellowship for Graduate Studies

2007-2008      Bank of Slovenia Scholarship

2006            Universitat Pompeu Fabra Teaching Assistant Fellowship

2005            Nova Ljubljanska Banka Scholarship

### **Honors and Awards**

2018            Office of the Dean Mission Award

2017            James Dincolo Outstanding Undergraduate Professor Award, Department of Finance, University of Notre Dame

- 2009 Chicago Quantitative Alliance Prize for best EFA/EIASM Doctoral Tutorial Paper
- 2009 NASDAQ OMX Prize for best EFA/EIASM Doctoral Tutorial Paper

**Personal Information**

Citizenship: Slovenian (U.S. permanent resident)

Born: 1981

*Last updated: October 2018*