Evan Gatev

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Education

Yale University, School of Management
Ph.D. in Finance, 2001

Yale University, School of Management
M.S. in Finance, 1997

Yale University, Graduate School of Arts and Sciences
M.S. in Mathematics,1995

Belmont Abbey College
B. A. in Mathematics, *Summa Cum Laude*, 1993

Awards

SSHRC Small Grant, Canada, 2014

SSHRC Standard Grant, Canada, 2010

SSHRC Small Grant, Canada, 2009

Bankscope prize, the best paper in Banking, 21st Australasian Banking & Finance Conference, 2008

Kelly Research Fund, Boston College, 2007

Federal Deposit Insurance Corporation (FDIC) Center for Financial Research, supported research, 2005

National Bureau of Economic Research (NBER) Project on the Risks of Financial Institutions, 2004

Research Incentive Grant, Boston College, 2003

Publications

Pairs Trading: Performance of a Relative Value Arbitrage Rule
co-authored with William Goetzmann and Geert Rouwenhorst
Review of Financial Studies, 2006

Banks' Advantage in Hedging Liquidity Risk: Theory and Evidence from the Commercial Paper Market
co-authored with Philip Strahan
Journal of Finance, 2006

PUBLICATIONS (Continued)

Liquidity Risk and Syndicate Structure
co-authored with Philip Strahan
Journal of Financial Economics, 2009

Managing Bank Liquidity Risk: How Deposit-Loan Synergies Vary with Market Conditions
co-authored with Til Schuermann and Philip Strahan
Review of Financial Studies, 2009

Momentum Trading and Performance with Wrong Return Expectations
co-authored with Stephen Ross
Journal of Portfolio Management, 2009

How Do Banks Manage Liquidity Risk? Evidence from the Equity and Deposit Markets in the Fall of 1998
co-authored with Til Schuermann and Philip Strahan
NBER Handbook, The Risk of Financial Institutions, 2006

Liquidity Risk Sharing Between Banks and Hedge Funds
Canadian Hedge Watch, August/September 2007

Liquidity Risk and Limited Arbitrage: Are Taxpayers Helping Hedge Fund Managers Get Rich?
Journal of Investment Management, 2009

Pension Plan Risk-taking: Does it Matter if the Sponsor is Publicly-traded?
co-authored with Christina Atanasova
Journal of Pension Economics and Finance, 2013

The Corporate Governance and Financing of Small-cap Firms in Canada
co-authored with Christina Atanasova, *Managerial Finance* 2016

Hedge Funds as Liquidity Providers: Evidence from Convertible Bond Arbitrage in Canada
co-authored with Mingxin Li, *Financial Markets and Portfolio Management* 2017

RESEARCH IN PROGRESS

Pairs Trading with Dark Liquidity

Stock Price Predictability Utilizing High-frequency data

Retail Bank Pricing and Systemic Risk
(co-authored with Christina Atanasova and Robert Hudson)

CONFERENCE PRESENTATIONS

2014 Asian Finance Association (AsianFA) Annual Conference

2014 International Conference on Business and Information

2014 International Symposium on Business and Management

2013 Auckland Finance Meeting, 2013

25th Australasian Finance & Banking Conference, 2012

The 7th International Conference on Asian Financial Markets, 2011

The 6th International Conference on Asian Financial Markets, 2010

Asian Finance Association Conference, 2010

Northern Finance Association Meetings, 2009

21st Australasian Banking & Finance Conference, 2008

Northern Finance Association Meetings, 2008

China International Conference in Finance, 2007

American Finance Association Meetings, 2007

Financial Intermediation Research Society Conference on Banking, Insurance and Intermediation, 2006

China International Conference in Finance, 2006

Western Finance Association Meetings, 2005

Financial Intermediation Research Society Conference on Banking, Insurance and Intermediation, 2004

Western Finance Association Meetings, 2003

American Finance Association Meetings, 2003

American Finance Association Meetings, 2000

European Finance Association Meetings, 2000

European Finance Association Meetings, 1999

European Finance Association Meetings, 1997

SERVICE

REFEREE

Journal of Finance
Review of Financial Studies
Journal of Financial and Quantitative Analysis
Journal of Banking and Finance
Journal of Financial Intermediation

Journal of Money Credit and Banking
Journal of Real Estate Economics
Journal of Economic Dynamics and Control
Review of Finance

CONFERENCE ORGANIZER

Simon Fraser University, 2010, "Risks of Financial Institutions" Symposium, Vancouver 2010
Boston College, "First Annual Finance Conference" 2002

PROGRAM COMMITTEE

Financial Management Association, 2005, 2006, 2007

PROFESSIONAL EXPERIENCE

Associate Professor of Finance, Simon Fraser University, 2011 - present

Assistant Professor of Finance, Simon Fraser University, 2008 - 2011

Assistant Professor of Finance, Boston College, 2001 – 7/2008

Financial Consulting, Taconic Capital Partners, New York, 2000

Investment Management, Overlook Investments Limited, Hong Kong, 1997

Teaching Assistant, Mathematics Department, Yale University, 1993 - 1995

TEACHING EXPERIENCE

Simon Fraser University, Assistant and Associate Professor of Finance, since July 2008

Credit Risk Management, MSc graduate class
Derivatives and Risk Management, FRM graduate class
Derivatives, Undergraduate class
Introduction to Finance, Undergraduate class
Financial Institutions, Undergraduate class
International Finance, Undergraduate class
Mathematics for Finance, MSc graduate class
Statistics for Finance, MSc graduate class

Boston College, Carroll School of Management, Assistant Professor of Finance, 2001-2008

Derivatives and Risk Management, MBA class
Investments, MBA class
Investments, Undergraduate class

Yale University School of Management, Teaching Assistant

Investments, 1996 - 2001

Financial Economics II, 1997
Corporate Finance, 1998 - 1999
Active Investing, 1997

Yale University Graduate School, Mathematics Department, Tutor

Calculus of Several Variables, 1995

OTHER QUALIFICATIONS

COMPUTERS

Certified programmer with extensive experience in C, C++, R, Matlab, Java, and a few other programming languages.

FOREIGN LANGUAGES

Fluent in Bulgarian (native) and Russian, working knowledge of French.

REFERENCES

Stephen A. Ross, Franco Modigliani Professor of Financial Economics, Sloan School of Management, Massachusetts Institute of Technology

William Goetzmann, Edwin J. Beinecke Professor of Finance and Management Studies, Director, International Center for Finance at the Yale School of Management, Yale University

Philip Strahan, Professor of Finance, Wallace Carroll School of Management, Boston College and NBER

Christina Atanasova, Associate Professor of Finance, Simon Fraser University