H. ZAFER YÜKSEL

CONTACT INFORMATION	College of Business University of Rhode Island 45 Upper College Rd, Kingston, RI 02881	Office: 307, Ballentine Hall Email: hzyuksel@uri.edu Web: www.zaferyuksel.com

PROFESSIONAL EXPERIENCE	University of Rhode Island Assistant Professor of Finance	2022-presemt
	Texas A&M University Corpus Christi Assistant Professor of Finance	2020-2022
	University of Massachusetts Boston Assistant Professor of Finance	2013-2020
	Tulane University Visiting Assistant Professor	2012-2013
EDUCATION	University of Arizona Ph.D. in Finance (Minor: Econometrics)	2012
	California State University, San Bernardino M.B.A.	2007
	Middle East Technical University B.S. in Electrical and Electronics Engineering	2004

PUBLICATIONS

1. "Fund Manager Skill in an Era of Globalization: Offshore Concentration and Mutual Fund Performance," ***Journal of Financial Economics*** 145 (2022). 18-40, with John Bai, Yuehua Tang, and Chi Wan.
2. "Active Technology Similarity and Mutual Fund Performance," ***Journal of Financial and Quantitative Analysis*** 57 (2022), 1862-1884 with Ping McLemore, Richard Sias, and Chi Wan.
3. "What's in a name? A Cautionary Tale of Profitability Anomalies and Limit to Arbitrage," ***Journal of Financial Research*** 43 (2020), 305-344 with R. Jared DeLisle and Gulnara Zaynutdinova.
4. "Gross Profitability and Mutual Fund Performance," ***Journal of Banking & Finance*** 104 (2019), 31-49 with David Kenchington and Chi Wan.
5. "Sentimental Mutual Fund Flows," ***Financial Review*** 54 (2019), 709-738 with George Jiang.
6. "Price Reversals and Price Continuations following Large Price Movements," ***Journal of Business Research*** 95 (2019), 1-12 with Edward A. Dyl and Gulnara Zaynutdinova.
7. "What Drives the "Smart Money" Effect? Evidence from Investors' Money Flows to Mutual Funds and Fund Classes," ***Journal of Empirical Finance*** 40 (2017), 39-58 with George Jiang.
   Media Coverage: https://www.etf.com/sections/index-investor-corner/swedroe-disproving-smart-money-effect
8. "Does Investment Horizon Matter? Disentangling the Effect of Institutional Herding on Stock Prices," ***Financial Review*** 50 (2015), 637-669.

WORKING PAPERS

9. "Thematic Investing in Mutual Funds" with John Bai, Yuehua Tang, and Chi Wan.
10. "Taper Integration and Risk Taking: Evidence from the Mutual Fund Industry" with Kubilay Cirik
11. "The Effects of Import Competition on Domestic Financial Markets: The Role of Limits to Arbitrage" with Jared DeLisle, Mengying Wang, and Gulnara Zaynutdinova

12. "Fine Disclosure, Good Stock Returns" with George J. Jiang, David Kenchington, and Ping McLemore.
13. "Disagreement and Stock Market Return Predictability: Evidence from Institutional Investors' Churn Rate" with Iva Kalcheva and Ping McLemore.
14. "Long-run Trends in Fundamental Signals and the Cross-section of Stock Returns" with David Kenchington.

TEACHING EXPERIENCE

Award:

Betty J. Diener Graduate Teaching Excellence Award, University of Massachusetts Boston, 2019

Certifications/Training:

Strategies and Tools at URI – Summer 2022 – University of Rhode Island
Basic Brightspace Competency Certification – Summer 2022 – University of Rhode Island
Best Practices in Online Instruction – Spring 2021 – Texas A&M University Corpus Christi

Teaching Evaluation Scores:

4.7/5 (Texas A&M University Corpus Christi)
95/100 (University of Massachusetts Boston)

Undergraduate-Level Teaching:

Security Analysis and Portfolio Management – Texas A&M University Corpus Christi
Financial Management – Texas A&M University Corpus Christi
Theory of Corporate Finance – University of Massachusetts Boston
Introduction to Financial Management – University of Massachusetts Boston
Investments in Equities – Tulane University

Graduate-Level Teaching:

Managing Mutual Funds – University of Massachusetts Boston
Financial Management – University of Massachusetts Boston
Portfolio Theory/Investments – Tulane University
Valuation & Financial Enterprises – Tulane University

Ph.D. Level Teaching:

Cross-Sectional Analysis – University of Massachusetts Boston
Topics in Investments and Asset Pricing – University of Massachusetts Boston

PRESENTATIONS

"Returns to Import Competition Exposure: Is the Globalization Premium Related to Risk Compensation or Market Inefficiency?"
Eastern Finance Association Annual Meeting, 2022*.

"Fund Manager Skill in an Era of Globalization: Offshore Concentration and Fund Performance"
Catolica Porto Business School, 2021; West Virginia University, 2020*.

"Active Technology Similarity and Mutual Fund Performance"
Financial Management Conference, 2020.

"Fine Disclosure, Good Stock Returns"
Eastern Finance Association, 2020; BYU 16th Annual Accounting Research Symposium, 2019*.

"Is Change of Style Evidence of Skill? Two Tales of Style-Changing Mutual Funds"
Eastern Finance Association, 2020; Central Michigan University, 2019; California State University Pomona, 2019; West Virginia University, 2019; Shangai University, 2019*; Fudan University, 2019*; Central Connecticut State University, 2019; Utah State University, 2017*; Ozyegin University, 2016.

"What's in a name? A Cautionary Tale of Profitability Anomalies"
Financial Markets & Corporate Governance Conference, 2019*; Macquarie University, 2019*, European Financial Management Association, 2019*; American Accounting Association Conference, 2018*; Financial Management Association Conference, 2018.

"Sentimental Mutual Fund Flows"

Boston Area Finance Symposium, 2016; Business, Economics, and Social Science and Humanities Conference, 2016; Institute of Financial Studies, Victoria University of Wellington, 2015*; Chinese University of Hong Kong, 2015*.

"What Drives the "Smart Money" Effect? Evidence from Investors' Money Flows to Mutual Funds and Fund Classes"

Northern Finance Association Conference, 2012.

(* presented by co-authors)

PROGRAMING SKILLS

Python, SAS, STATA, R, and C++

PROFESSIONAL ACTIVITIES

Ad Hoc Referee:

Financial Review, Finance Research Letters, American Journal of Business, and Journal of Business Research, Financial Innovation, North American Journal of Economics and Finance.