

Roberto Cruz Gutierrez Jr.

CONTACT INFORMATION	Associate Professor of Finance Lundquist College of Business 1208 University of Oregon Eugene, OR 97403-1208	Voice: 541.346.3254 Fax: 541.346.3341 E-mail: rcg@uoregon.edu webpage: rogutierrez.net
RESEARCH INTERESTS	Empirical Asset Pricing: How investors determine the prices of risky assets; Return anomalies; Trading performance and incentives of money managers	
EMPLOYMENT	University of Oregon, Lundquist College of Business Associate Professor of Finance Assistant Professor of Finance	September 2010 to present July 2003 to August 2010
	University of Queensland, Australia Visiting Professor of Finance	January 2012 to July 2012
	Texas A&M University, Mays School of Business Assistant Professor of Finance	August 1997 to June 2003
	Federal Reserve Bank of Atlanta Visiting Scholar	November 1996
	University of North Carolina, Kenan-Flagler Business School Instructor	Spring 1995, Summer 1996
EDUCATION	University of North Carolina Ph.D., Finance	1999
	Tulane University B.S., Mathematics and Economics (magna cum laude)	1992
	University of Bristol, England (Junior year abroad)	Sep 1990 to May 1991
PUBLISHED ARTICLES	The Long-Lasting Momentum in Weekly Returns, 2008, with Eric K. Kelley, <i>Journal of Finance</i> 63, 415-447.	
	Momentum, Reversal, and the Trading Behaviors of Institutions, 2007, with Christo Pirinsky, <i>Journal of Financial Markets</i> 10, 48-75.	
	On the Predictability of Stock Returns in Real Time, 2005, with Michael Cooper and Bill Marcum, <i>Journal of Business</i> 78, 469-499.	
	Market States and Momentum, 2004, with Michael Cooper and Allaudeen, <i>Journal of Finance</i> 59, 1345-1365.	
RESEARCH IN PROGRESS	Time Variation in Attention to Earnings: Through the Lens of the Media, with Charles Gaa	
	Institutional Herding and Stock Price Dislocations, with Eric Kelley	
	The Stock Price Reactions to 13F Portfolio Disclosures of Institutional Investors, with Eric Kelley and Gerald Martin	

HONORS AND AWARDS	Summer Research Grants, University of Oregon Finance and Securities Analysis Center Finance Partners	2009 to 2015 2008	
	Laura and Abbott Keller Research Fellow Lundquist College of Business	2006, 2007	
	First Prize, 9 th Annual Chicago Quantitative Alliance Academic Competition	2002	
	Summer Research Grant Department of Finance, Texas A&M University	2001, 2002	
	American Economic Association / Federal Reserve System Minority Fellow	1996	
	Glendy Burke Medal Outstanding Senior in Mathematics, Tulane University	1992	
	Phi Beta Kappa	1992	
	Dean's Honor Scholarship Tulane University	1988-1992	
	CONFERENCE PRESENTATIONS	European Finance Association Meetings	2015
		Finance Symposium on Financial Institutions University of California – Davis	2011
Western Finance Association Annual Meetings (co-author)		2010	
4 th Conference on Asset Management Rotterdam School of Management		2010	
Summer Research Conference University of British Columbia		2008	
Pacific Northwest Finance Conference University of British Columbia		2007	
Center for Research in Securities Prices Forum University of Chicago		2006	
Pacific Northwest Finance Conference University of Washington		2006	
Financial Management Association Meetings (co-author)		2004	
Pacific Northwest Finance Conference University of Washington		2003	
9 th Annual Chicago Quantitative Alliance Academic Competition (co-author)		2002	
Western Finance Association Annual Meetings		2001	
10 th Annual Conference on Financial Economics and Accounting University of Texas		1999	
Financial Management Association Annual Meetings		1999	

INVITED
PRESENTATIONS

Arizona State University
Louisiana State University
Nicholas Applegate Capital Management
Penn State University
Purdue University
Rice University
Southern Methodist University
Texas A&M University
Texas Tech University
Tulane University
University of Arizona
University of Georgia
University of Illinois at Chicago
University of Melbourne
University of Miami
University of North Carolina
University of New South Wales, Australia
University of Oregon
University of Sydney
University of Technology Sydney
University of Queensland, Australia
University of Utah

PROFESSIONAL
SERVICE

Referee Service

Journal of Finance
Journal of Financial Economics
Review of Financial Studies
Journal of Financial and Quantitative Analysis
Review of Asset Pricing Studies
Review of Finance
Management Science
Journal of Banking and Finance
Journal of Financial Markets
Financial Management
Journal of Empirical Finance
Journal of Financial Research
Economic Inquiry
Global Finance Journal
International Review of Economics and Finance
Algorithmic Finance
Review of Financial Economics
The Financial Review

Conference Discussions

American Financial Association 1998, 2010
Financial Management Association Annual Meeting 1996, 1998, 2002

Conference Program Committees

Society for Financial Studies Cavalcade 2013 – 2015
Financial Management Association Annual Meeting 2005, 2006, 2009 – 2013
European Financial Management Association Annual Meetings 2006
Finance Down Under Conference 2013 – 2015

University of Melbourne, Australia

DISSERTATION
COMMITTEES

Jason Turkiela (2014, Finance, Chair)
Chanyoung Eom (2011, Finance, Chair)
Chung-Shin Liu (2011, Finance, Chair)
Avik Chakraborty (2005, Economics)
Eric Kelley (2004, Finance, Chair)
Gia Chevis (2003, Accounting)

COURSES
TAUGHT

University of Oregon

- Investments and Financial Markets — Undergraduate
- Concepts of Investments — Masters
- Asset Pricing and Empirical Methods — Doctoral

University of Queensland

- Portfolio Management — Masters

Texas A&M University

- Investment Analysis I — undergraduate
- Investment Analysis II — undergraduate
- Investment Management – Masters
- Asset Pricing and Empirical Methods — Doctoral

University of North Carolina

- Principles of Financial Management — Undergraduate

POPULAR PRESS
AND OTHER
CITATIONS

CFA Digest, by Brian A. Maris, August 2008.
Journal Round Up, by Lehman Brothers, April 2008.
“If Only Managers Knew Then What They Know Now,” by Mark Hulbert, *The New York Times*, January 9, 2000.
Individual Investor, “Fool’s Gold,” by Alan Lavine, June 2000.