

BRIAN BOYER

Associate Professor of Finance
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ACADEMIC APPOINTMENTS

Marriott School of Management, BYU, Associate Professor of Finance, 2011-present
Anderson School of Management, UCLA, Visiting Associate Professor of Finance, 2012-2013
Marriott School of Management, BYU, Assistant Professor of Finance, 2004-2011

EDUCATION

Ph.D., University of Michigan Business School, 2004
B.A. (magna cum laude) Brigham Young University, Economics, 1996

RESEARCH

Private Equity Indices Based on Secondary Market Transactions, (with Taylor Nadauld, Keith Vorkink, and Michael Weisbach), *NBER Working paper No. 25207, Journal of Finance*, revise and resubmit.
Demand for Leverage and Option Returns, (with Will Everett), work in progress.
Stock Options as Lotteries (with Keith Vorkink), *Journal of Finance*, 2014, 69, 1485-1527.
Style Related Comovement: Fundamentals or Labels? *Journal of Finance*, 2011, 66, 307-332.
Expected Idiosyncratic Skewness, with Todd Mitton and Keith Vorkink, 2010, *Review of Financial Studies*, 23, 169-202.
Investor Flows and Stock Market Returns, with Lu Zheng, 2009, *Journal of Empirical Finance*, 16, 87-100.
How do Crises Spread? Evidence from Accessible and Inaccessible Stock Indices, with Kathy Yuan and Tomomi Kumagai, 2006, *Journal of Finance*, 61, 957-1003.

Before Graduate School

A Comparison of Partially Adaptive and Reweighted Least Squares Estimation, with James McDonald and Whitney Newey, 2003, *Econometric Reviews*, 22, 115-134.
Evaluating Forecasts of Correlation Using Option Pricing, with Michael Gibson, 1998, *Journal of Derivatives*, 6, 18-38.
Pitfalls in Tests for Changing Correlations (with Michael Gibson and Mico Loretan), 1997, Board of Governors of the Federal Reserve System International Finance Discussion Papers, 597.

PRESENTATIONS

Private Equity Symposium, London Business School, June 2019
Wasatch Finance Conference, University of Utah, March 2019
Finance Research Association, Las Vegas, December 2018
BYU, November 2018
2nd Private Markets Research Conference, Lausanne, July 2018

Texas Tech, April 2018
Nebraska, March 2015
BYU Statistics Dept., January 2014
USC, April, 2013
UC Irvine, October 2012
UCLA, October 2012
WFA Las Vegas, June 2012
University of Michigan, February 2011
BYU, November 2010
Florida State, September 2010
BYU, February 2007
WFA Portland, June 2005
University of Utah, September 2004
EFA Maastricht, August 2004
AFA Washington D.C., January 2002
7th Annual Derivatives Securities Conference, 1997
Washington Area Finance Association Meetings, 1997

PROFESSIONAL SERVICE

Conference Organizer, BYU Red Rock Finance Conference, 2011– present
Discussant, AFA Philadelphia, 2014 (Justin Birru)
Discussant, Red Rock Conference, 2013 (Daniel Andre)
Discussant, AFA Denver, 2011 (Zhiyi Qian)
Session Chair, AFA Atlanta, 2010 (Short Selling)
Discussant, WFA San Diego, 2009 (Andrey D. Ukhov)
Discussant, Florida State Beach Conference, 2009 (M. Deniz Yavuz)
Discussant, EFA Maastricht, 2004 (Alexander David)
Discussant, WFA Park City, 2002 (Terry Odean)
Discussant, University of Michigan International Colloquia, 2001 (Richard Lyons)

Referee: American Economic Review; Review of Economics and Statistics; Journal of Finance; Review of Financial Studies; Journal of Financial Economics; Journal of Applied Econometrics; Journal of Financial and Quantitative Analysis; Review of Asset Pricing; Management Science; Journal of Economic Dynamics and Control; Journal of Banking and Finance; Journal of International Money and Finance; Journal of Money, Credit and Banking; Journal of Empirical Finance; Journal of Financial Intermediation; Journal of Real Estate Finance and Economics; European Journal of Finance; Real Estate Economics; Financial Review; Finance Letters; Journal of Quantitative Finance; The Quarterly Review of Finance and Economics; Global Finance Journal; Journal of Economics and Business; Computational Statistics and Data Analysis

ACADEMIC HONORS AND AWARDS

Outstanding Citizen Award, BYU Finance Department, 2017
Scholarly Excellence Award, Marriott School of Management, 2014
Outstanding Research Award, BYU Finance Department, 2011
Outstanding Finance Professor of the Year, BYU Finance Society, 2009

Outstanding Teacher Award, BYU Business Management Department, 2008

NASDAQ Fellow, University of Michigan, 1998-2001

PROFESSIONAL EXPERIENCE

Consultant, Haugen Custom Financial Systems, April 2014 – November 2015

PhD Intern, Board of Governors of the Federal Reserve, Washington D.C., Trading and Risk Analysis, Summer 2003.

Research Assistant, Board of Governors of the Federal Reserve, Washington D.C., International Banking, 1996-1998.