
Travis Box, Ph.D.

Assistant Professor of Finance

Academic Background

Ph.D. University of Arizona, Tucson, AZ, Finance (Economics minor), 2013

M.A. University of Missouri St. Louis, St. Louis, MO, Economics, 2008

B.A. Webster University, St. Louis, MO, Economics (Mathematics minor), 2005

Academic Experience

Assistant Professor of Finance, The University of Mississippi (August, 2013 - Present), University, Mississippi.

Graduate Research Assistant, University of Arizona (August, 2008 - May, 2013), Tucson, Arizona.

Manager, University of Missouri St. Louis Economic Resource Center (January, 2007 - August, 2008), St. Louis, Missouri.

Research Intern, UMSL Public Policy Research Center (February, 2006 - January, 2007), St. Louis, Missouri.

Non-Academic Experience

National

Quantitative Analyst, TIAA-CREF Trust Company (December, 2005 - July, 2008), St. Louis, Missouri.

Refereed Articles

Box, T., Davis, R., Hill, M., & Lawrey, C. (in press, 2018). Operating Performance and Aggressive Trade Credit Policies. *Journal of Banking and Finance*.

Box, T. (in press, 2018). Qualitative Similarity and Stock Price Comovement. *Journal of Banking and Finance*.

Box, T. & Griffith, T. (in press, 2016). Price Clustering Asymmetries in Limit Order Flows. *Financial Management*.

Papers Under Review

Box, T., Davis, R., & Fuller, K. (2018). "ETF Competition and Market Quality," Revised and resubmitted to *Financial Management*.

Working Papers

Box, T., Davis, R. L., Evans, R. B., & Lynch, A. (2018). "Intraday Arbitrage Between ETFs and their Underlying Portfolios," targeted for *Journal Of Finance*.

Box, T. & Shang, D. (2018). "Stock Price Comovement and Information Consumption," targeted for Review of Finance.

Box, T. (2017). "Minimum Variance Portfolios with Predicted Correlations," targeted for Review of Financial Studies.

Presentation of Refereed Papers

National

Box, T., Davis, R. L., & Fuller, K. (2017, October). *ETF Competition and Market Quality*. Financial Management Association Annual Meeting, Boston, Massachusetts.

Box, T., Davis, R., Hill, M., & Lawrey, C. (2016, October). *Operating Performance and Aggressive Trade Credit Policies (co-author presentation)*. Financial Management Association Annual Meeting, Las Vegas, Nevada.

Box, T. & Griffith, T. (2015). *Price Clustering Discrepancies in Limit Order Flows (co-author presentation)*. Financial Management Association Annual Meeting, Orlando, Florida.

Box, T. (2014, October). *Minimum Variance Portfolios with Predicted Correlations*. Financial Management Association Meeting, Nashville, Tennessee.

Box, T. (2012). *Comovement and the News*. Financial Management Association PhD Consortium, Atlanta, Georgia.

Box, T. (2012). *Comovement and the News*. Financial Management Association, Atlanta, Georgia.

Box, T. (2011). *Trader Demographics and Market Dynamics*. Conference on Computing in Economics and Finance, San Francisco, California.

Regional

Box, T., Davis, R., & Lynch, A. (2018, April). *Intraday Arbitrage Between ETFs and their Underlying Portfolios (co-author presentation)*. Eastern Finance Association Annual Meeting, Philadelphia, Pennsylvania.

Box, T. (2018, January). *Stock Price Comovement and the Consumption of Qualitative Information*. MMMA Annual Conference, Oxford, Mississippi.

Box, T., Davis, R., & Fuller, K. (2017, March). *ETF Competition and Market Quality (co-author presentation)*. Midwest Finance Association Annual Meeting, Chicago, Illinois.

Box, T. & Griffith, T. (2015). *Price Clustering Asymmetries in Limit Order Flows*. Southern Finance Association Meeting, Captiva Island, Florida.

Box, T. & Griffith, T. G. (2015, April). *Price Clustering Discrepancies in Limit Order Flows (co-author presentation)*. Eastern Finance Association Meeting, New Orleans, Louisiana.

Box, T. (2013). *Comovement and the News*. Midwest Finance Association, Chicago, Illinois.

Box, T. (2012). *Comovement and the News*. Southern Finance Association, Charleston, South Carolina.

Presentation of Non-Refereed Papers

Local

Box, T., Davis, R., & Fuller, K. (2016, September). *ETF Competition and Market Quality*. Auburn University Finance Department Research Seminar Series, Auburn, Alabama.

Box, T. (2013). *Comovement and the News*. Arrowstreet Capital, Boston, Massachusetts.

Box, T. (2012). *Comovement and the News*. Analytic Focus LLC, San Antonio, Texas.

Box, T. (2012). *Comovement and the News*. Stevens Institute of Technology, Hoboken, New Jersey.

Box, T. (2012). *Comovement and the News*. University of Mississippi, Oxford, Mississippi.

Regional

Box, T. (2017, November). *Stock Price Comovement and the Consumption of Qualitative Information*. University of Alabama at Birmingham, Birmingham, Alabama.

Box, T., Davis, R., & Fuller, K. (2017, February). *ETF Competition and Market Quality (co-author presentation)*. University of Alabama at Birmingham Financial Research Seminar, Birmingham, Alabama.

Box, T., Davis, R., & Fuller, K. (2016). *ETF Competition and Market Quality (co-author presentation)*. Magnolia Finance Conference, Starkville, Mississippi.

Box, T., Davis, R., & Fuller, K. (2016, November). *ETF Competition and Market Quality (co-author presentation)*. Southern Finance Association Meeting, Sandestin, Florida.

Research Honors and Awards

Award

2012: Outstanding Ph.D. Student Paper Award, Southern Finance Association Annual Meeting.

Service to the University

The University of Mississippi

Department Assignments

Coordinator:

2017-2018: TVA Investment Challenge Regional Conference in Starkville, MS

2016-2017 – 2017-2018: TVA Investment Challenge Conference in Nashville, TN

Faculty Advisor:

2013-2014 – 2015-2016: Todd Griffith

2013-2014 – 2015-2016: Ryan Davis

Faculty Sponsor:

2017-2018: Financiers Club

2016-2017: TVA Investment Challenge Program

Member:

2017-2018: Faculty Hiring Committee

2013-2014 – 2014-2015: Faculty Hiring Committee

Writing Student Recommendations:

2017-2018: Jocelyn Cropper

2016-2017: Ashley Glennon

2016-2017: Todd Griffith
2015-2016: Nicole Beasley
2015-2016: Ryan Davis

College Assignments

Assurance of Learning - Institutional Service:

2017-2018: LG4: Quantitative Skills Task Force Member

Coordinator:

2017-2018: Organized and Attended Student Visit with Warren Buffet at Berkshire Hathaway Owned Buisnesses in Omaha, NE

Other Institutional Service Activities:

2018-2019: Authored the Managerial Finance Major Description for the Unversity of Mississippi Website

Program Representative:

2017-2018: Financial Market Research Lab (Bloomberg Terminal)

Writing Student Recommendations:

2017-2018: Makail Johannesson

Service to the Profession

Academic Conference: Discussant

2016 – 2017: Financial Management Association Annual Meeting, Boston, Massachusetts.
2015: Southern Finance Association Meeting, Captiva Island, Florida.
2015: Eastern Finance Association, New Orleans, Louisiana.
2014: Financial Management Association Annual Meeting, Nashville, Tennessee.
2013: Financial Management Association Meeting, Chicago, Illinois.
2012: Southern Finance Association Meeting, Charleston, South Carolina.
2011: Financial Management Association Meeting, Denver, Colorado.

Academic Conference: Moderator / Facilitator

2015: Southern Finance Association Meeting, Captiva Island, Florida.
2015: Eastern Economic Association, New Orleans, Louisiana.
2015: Financial Management Association Meeting.
2013: Financial Management Association Meeting, Chicago, Illinois.
2013: Eastern Finance Association Meeting, Chicago, Illinois.

Reviewer - Article / Manuscript

2018: Financial Review.

2017: Journal of Banking and Finance.

2016: Financial Review.

2014: Journal of Banking and Finance.

2013: Financial Review.

2013: Decision Sciences.

Reviewer: Conference Paper

2016 – 2018: Financial Management Association Annual Meeting, San Diego, California.

2015: Eastern Finance Association, New Orleans, Louisiana.

2014 – 2015: Southern Finance Association Meeting, Captiva Island, Florida.

2014: Financial Management Association Meeting, Nashville, Tennessee.

2013: Eastern Finance Association Meeting, Chicago, Illinois.

2012: Southern Finance Association Meeting, Charleston, South Carolina.

Service to the Community

Other Community Service Activities

2017: NewsWatch Ole Miss Contributor

2015: NewsWatch Ole Miss Contributor

Service Honors and Awards

2013: University of Arizona Fellowship, University of Arizona.

2012: University of Arizona GSPC Travel Grant Award, University of Arizona.

2010 – 2012: University of Arizona Fellowship, University of Arizona.

2010: American Finance Association Student Travel Grant, American Finance Association.

2009: University of Arizona Fellowship, University of Arizona.

2007 – 2008: , UMSL Thorstein Veblen Award for achievement in a qualitative research paper.

Faculty Development

Other Professional Development

2016: Rally Point Training, Oxford, Mississippi. Rally Point training is designed to give faculty and staff informational tools to be an advocate for veteran and military students as they transition to college from military service.

Professional Seminars / Workshops

2018: Active Shooter Situations: What Should You Do?, Oxford, Mississippi.

2016: Preventing Discrimination and Sexual Violence: Title IX, VAWA and Clery Act for Faculty and Staff, Oxford, Mississippi.

Certifications

Passed CFA Level I, 2006 (2006-2007)

