
Andrew Lynch, Ph.D.

Assistant Professor of Finance

Academic Background

Ph.D. University of Missouri, Finance, 2012

M.A. University of Missouri, Economics, 2007

B.S. Southwest Baptist University, Business Administration, 2005

Academic Experience

Assistant Professor of Finance, University of Mississippi (August, 2015 - Present), University, Mississippi.

Assistant Professor of Finance, Binghamton University (August, 2012 - May, 2015), Binghamton, New York.

Refereed Articles

Crook, M., Bick, P., Lynch, A., & Walkup, B. (2017). The Effects of Distance on Rural and Urban Acquisitions. *Managerial Finance*, 43 (11), 1292-1308.

Haggard, K. S., Howe, J. S., & Lynch, A. (2017). The Effects of Big Baths on Bank Opacity. *Journal of Financial Research*, 40 (4), 433-454.

Bick, P., Crook, M. D., Lynch, A., & Walkup, B. R. (2017). Does Distance Matter in Mergers and Acquisitions? *Journal of Financial Research*, 40 (1), 33-54.

Haggard, K. S., Howe, J. S., & Lynch, A. (2015). Do Baths Muddy the Waters or Clear the Air? *Journal of Accounting and Economics*, 59, 105-117.

Lynch, A., Puckett, A., & Yan, S. (2014). Institutions and the Turn-of-the-Year Effect: Evidence from Actual Institutional Trades. *Journal of Banking and Finance*, 49, 56-68.

Lynch, A., Nikolic, B., & Yan, S. (2014). Aggregate Short Selling, Commonality, and Stock Market Returns. *Journal of Financial Markets*, 17, 119-229.

French, D. W., Lynch, A., & Yan, S. (2012). Are Short Sellers Informed? Evidence from REITs. *The Financial Review*, 47, 145-170.

Book Chapters

Non-Refereed

Brockman, P., Lynch, A., & Nikiforov, A. (2011). Aggregate Short Selling during Earnings Seasons. *Handbook of Short Selling*. Elsevier: Academic Press.

Working Papers

Box, T., Davis, R., Evans, R., & Lynch, A. (2017). "ETF Arbitrage," targeted for Journal Of Finance.

Che, X., Liebenberg, A., & Lynch, A. (2017). "Portfolio Choice: Familiarity, Hedging, and Industry Bias."

Bick, P., Lynch, A., & Kern, A. (2017). "Does Volatility around M&A Announcements Contain Information?," targeted for Journal of Corporate Finance.

Bick, P., Crook, M. D., Lynch, A., & Walkup, B. R. (2017). "Traveling Synergies: Flight Times and Post-Acquisition Performance," targeted for Journal of Corporate Finance.

Gibbs, M., Lynch, A., & Pukthuanthong, K. (2017). "Investor Response to Jumps in Mutual Fund Returns," targeted for Review of Asset Pricing Studies.

Lynch, A., Maslar, D., & Puckett, A. (2017). "Interest Rate Risk in Bond Mutual Fund Holdings," targeted for Review of Financial Studies.

Crook, M., Lynch, A., & Maslar, D. (2016). "Reaching for Yield by Bond Mutual Funds."

Gibbs, M., Lynch, A., Obaid, K., & Pukthuanthong, K. (2016). "A Market for Lemons in Mutual Fund Management."

Lynch, A., Brockman, P., & Yan, S. (2015). "Liquidity, Liquidity Risk and the Cross Section of Mutual Fund Returns."

Presentation of Refereed Papers

National

Lynch, A. (2017). *Investor Response to Jumps in Mutual Fund Returns*. Finance Management Association Annual Meeting (top 10% session), Boston, Massachusetts.

Lynch, A. (2016). *The Effects of Big Baths on Bank Opacity*. Financial Management Association Annual Meeting, Las Vegas, Nevada.

Lynch, A. (2016). *A Market for Lemons in Mutual Fund Management*. Financial Management Association Annual Meeting, Las Vegas, Nevada.

Regional

Lynch, A. (2017). *Arbitrage Capital and Asset Pricing Anomalies*. Southwestern Finance Association Conference, Little Rock, Arkansas.

Lynch, A. (2017). *The Effect of Big Baths on Bank Opacity*. Southwestern Finance Association Conference, Little Rock, Arkansas.

Lynch, A. (2016). *Does Distance Matter in Mergers and Acquisitions*. Southern Finance Association Meeting, Sandestin, Florida.

Gibbs, M., Lynch, A., Obaid, K., & Pukthuanthong, K. (2016, March). *A Market for Lemons in Mutual Fund Management*. Southwestern Finance Association, Oklahoma City, Oklahoma.

Presentation of Non-Refereed Papers

Regional

Lynch, A. (2017). *Investor Response to Jumps in Mutual Fund Returns*. MMM Conference, Oxford, Mississippi.

Lynch, A. (2016). *Investor Response to Jumps in Mutual Fund Returns*. Auburn University, Auburn, Alabama.

Research Honors and Awards

Award

2016: Best Paper in Investments, Southwestern Finance Association. For "A Market for Lemons in Mutual Fund Management".

Service to the University

University of Mississippi

Department Assignments

Faculty Sponsor:

2017-2018: Financier's Club

University Assignments

Member:

2017-2018: Retirement and Insurance

Other Institutional Service Activities:

2017-2018: Faculty Senate Representative

Dissertation Assignments

Member:

2017-2018: Erik Markin (Mgmt)

2017-2018: Jizhe Zhang

2017-2018: Xin Che

2017-2018: Violetta Davydenko

Service to the Profession

Academic Conference: Discussant

2017: Financial Management Association Annual Meeting.

Academic Conference: Moderator / Facilitator

2018: Southwestern Finance Association Conference. Chaired two sessions.

2017: Financial Management Association Annual Meeting. Session Chair

Board Member: Board of Trustees

2017 – 2018: Southwestern Finance Association.

Reviewer - Article / Manuscript

2018: Journal of Banking and Finance.

2017 – 2018: Managerial Finance.

2016 – 2017: Financial Review.

2016: Journal of Empirical Finance.

2016: Journal of Banking and Finance.

2016: Journal of Banking and Finance.

Reviewer: Conference Paper

2018: Southwestern Finance Association Conference.

2018: Consortium on Trading Strategies and Institutional Investing, Cambridge, United Kingdom.

2017 – 2018: Financial Management Association Annual Meeting.

Teaching Honors and Awards

Award

2016 – 2017: Outstanding Teacher, Ole Miss School of Business Administration.

Memberships

Southern Finance Association, 2015-2017

American Finance Association, 2009-2017

Financial Management Association, 2009-2017

Southwestern Finance Association, 2009-2017