

Kelley Bergsma

Ohio University
Finance Department
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EMPLOYMENT

Ohio University, College of Business, Athens, OH

Assistant Professor of Finance

August 2015 – present

EDUCATION

Florida State University, Tallahassee, FL

Ph.D. in Finance, Support Area in Econometrics

2015

Villanova University, Villanova, PA

Master of Science in Finance

2011

Bartley Medallion for Excellence in Finance at the Master's Level

Bachelor of Science in Finance

2009

Bachelor of Science in Economics, Honors Concentration

Summa Cum Laude

AREAS OF INTEREST

Research: Options, Behavioral Finance, International Finance, Short Selling, Earnings Announcements

Teaching: Financial Markets & Institutions, Fixed Income, Derivatives, Principles of Finance

PUBLICATIONS

Short Interest and Lottery Stocks (with Jitendra Tayal), 2018, ***Financial Management***, *forthcoming*.

Cultural New Year Holidays and Stock Returns around the World (with Danling Jiang), 2016, ***Financial Management***, 45(1), 3-35. *Lead Article*.

Does Offering Microsavings Make Sense for Microfinance Institutions? 2011, ***The American Economist***, 56 (2): 15-27. *Winner of 2010 Frank W. Taussig Article Award*.

WORKING PAPERS

Intraday Option to Stock Volume Ratios and Stock Return Predictability (with Andy Fodor, Vijay Singal, and Jitendra Tayal)

The Shape of the Disposition Effect in Option Markets (with Andy Fodor and Emily Tedford)

HONORS AND AWARDS

2018 Senior Class for CoB Faculty Recognition Award

2016 Ellsworth Holden Finance Faculty Award

2014 College of Business Doctoral Teaching Award

2014 AFA Student Travel Grant

2013 Yale Summer School in Behavioral Finance

College of Business Dean's Fellowship

2010-2011 Master of Science of Finance Fellowship

2008-2009 William G. McGowan Scholarship

Phi Kappa Phi Honor Society

Beta Gamma Sigma International Honor Society

2005 National Merit Scholar

2004 Harvard Book Award

PRESENTATIONS AND PROFESSIONAL SERVICE

Presentations

“Intraday Option to Stock Volume Ratios and Stock Return Predictability”

Ohio University Finance Department Seminar

“Short Interest and Lottery Stocks”

Ohio University College of Business Colloquium

“The Shape of the Disposition Effect in Option Markets”

2017 FMA Annual Meeting, 2017 MFA Annual Meeting, Ohio University Finance Department Seminar

“The Preholiday Corporate Announcement Effect”

2016 EFA Annual Meeting, 2015 FMA Annual Meeting, 2015 FMA Applied Finance Conference, 2015 MFA Annual Meeting, Ohio University Finance Department Seminar, 2014 Florida Finance Conference, 2014 FMA European Doctoral Student Consortium, Florida State University Finance Department Seminar

“Cultural New Year Holidays and Stock Returns Around the World”

2013 FMA Annual Meeting, 2012 ABF&E Annual Meeting, Florida State University Finance Department Seminar

Service

Faculty Adviser for Ohio University’s Intervarsity Christian Graduate Fellowship (2017 – present)

Session Chair: 2017 MFA

Program Committee Member: 2016 Applied Finance Conference

Discussant: 2017 FMA, 2017 MFA, 2016 FMA, 2016 EFA, 2015 MFA, 2013 FMA, 2012 FMA, 2012 ABF&E

Ad hoc referee: *Journal of Financial Research*, *Journal of Emerging Markets Finance & Trade*, *Review of Quantitative Finance & Accounting*, *Journal of Economic Behavior & Organization*

ACADEMIC EXPERIENCE

Instructor, Ohio University

Financial Markets & Institutions

Fall 2017, 48 students, 8.3/9.0

Fall 2017, 49 students, 8.1/9.0

Spring 2017, 43 students, 4.6/5.0

Spring 2017, 41 students, 4.7/5.0

Spring 2017, 36 students, 4.8/5.0

Fall 2016, 41 students, 4.5/5.0

Fall 2016, 35 students, 4.7/5.0

Fall 2016, 31 students, 4.6/5.0

Financial Derivatives

Fall 2015, 13 students, 4.4/5.0

Fixed Income Security Analysis

Fall 2015, 16 students, 4.2/5.0

Instructor, Florida State University

Financial Management of the Firm

Spring 2015, 97 students, 4.9/5.0

Fall 2014, 89 students, 4.8/5.0

Summer 2014, 61 students, 4.9/5.0

Spring 2014, 65 students, 4.9/5.0

Fall 2013, 52 students, 4.7/5.0

Summer 2013, 34 students, 4.9/5.0

Summer 2012, 32 students, 4.7/5.0