

Mathijs Cosemans

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Erasmus University
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Academic Positions

- May 2017 – present Associate Professor of Finance (with tenure) - RSM Erasmus University
- Dec 2011 – April 2017 Assistant Professor of Finance - RSM Erasmus University
- Fall 2010 Visiting Research Fellow - Columbia Business School
- Dec 2009 – Nov 2011 Postdoctoral Research Fellow - University of Amsterdam
- Fall 2008 Visiting Research Fellow - Harvard Business School

Education

- 2005 – 2010 Ph.D. in Financial Economics - Maastricht University
- 2004 – 2005 MSc in Econometrics and Operations Research - Maastricht University
- 2003 – 2005 MSc in Financial Economics (*cum laude*) - Maastricht University
- 2000 – 2003 BSc in Economics (*cum laude*) - Maastricht University

Research Interests

Empirical Asset Pricing, Financial Econometrics, Behavioral Finance, Asset Management

Publications

“Salience Theory and Stock Prices: Empirical Evidence”, with Rik Frehen, *Journal of Financial Economics*, Forthcoming.

“Estimating Security Betas using Prior Information Based on Firm Fundamentals” (2016), with Rik Frehen, Peter Schotman, and Rob Bauer, *Review of Financial Studies*, **29**, 1072-1112.

"Conditional Asset Pricing and Stock Market Anomalies in Europe" (2010), with Rob Bauer and Peter Schotman, *European Financial Management*, **16**, pp. 165-190.

"Option Trading and Individual Investor Performance" (2009), with Rob Bauer and Piet Eichholtz, *Journal of Banking and Finance*, **33**, pp. 731-746.

Professional Publications (in Dutch):

"Verhoging NHG past als een perfect gesneden maatpak" (2010), with Piet Eichholtz, *Tijdschrift voor de Volkshuisvesting*, **15**, 18-23, 2010.

"De Nederlandse Woningmarkt in Crisis" [The Dutch Housing Market in Crisis] (2009), with Piet Eichholtz, *Economisch Statistische Berichten*, **94**, nr. 4563s, pp. 44-49.

"De Prestaties van Particuliere Beleggers" [The Performance of Individual Investors] (2007), with Rob Bauer, Piet Eichholtz, and Michael Goldfinger, *Economisch Statistische Berichten*, **92**, nr. 4508, pp. 228 – 231.

Working Papers

"Insider Trading and the Fairness of Financial Markets", with Rik Frehen

"Ownership Crowded with Style: Institutional Investors and Liquidity Risk", with Alessandro Beber, Michael Brandt, and Michela Verardo

"Causes and Consequences of Horizon Effects in Correlations"

Conference Presentations (* = co-author presentation)

2019 GRASFI Annual conference on sustainable finance*, Oxford

2019 Federal Reserve Board (FED) Workshop on Monetary and Financial History*, Washington

2018 CEPR European Summer Symposium in Financial Markets*, Gerzensee

2017 Financial Management Association (FMA), Annual Meeting, Boston

2017 CEPR European Summer Symposium in Financial Markets, Gerzensee

2017 FMA European Conference, Lisbon

2017 SFS Cavalcade North America, Nashville

2017 Colloquium on Financial Markets, Cologne

2016 Research in Behavioral Finance Conference, Amsterdam

2016 Citi Bank Global Quantitative Research Conference*, Barcelona

2015 FMA European Conference, Venice

2015 UBS Quantitative Investment Conference, London
2014 FMA Consortium on Research in Hedge Funds, London
2013 Netspar International Pension Workshop, Amsterdam
2011 Econometric Society (ES), Annual Winter Meeting, Denver
2010 Society for Financial Econometrics (SoFiE), Annual Meeting, Melbourne
2010 Inquire Europe, Spring Meeting, Rome
2010 American Finance Association (AFA)*, Annual Meeting, Atlanta
2009 European Finance Association (EFA)*, Annual Meeting, Bergen
2009 Western Finance Association (WFA), Annual Meeting, San Diego
2009 CEPR European Summer Symposium in Financial Markets (ESSFM)*, Gerzensee
2009 Society for Financial Econometrics (SoFiE)*, European Conference, Geneva
2008 Financial Management Association (FMA), Annual Meeting, Dallas
2008 Econometric Society (ES)*, Annual European Summer Meeting, Milan
2008 Econometric Society (ES), Annual North American Summer Meeting, Pittsburgh
2008 Asset Pricing Retreat, University of Amsterdam, Amsterdam
2007 European Finance Association (EFA), Annual Meeting, Ljubljana
2007 European Financial Management Association (EFMA), Annual Meeting, Vienna
2007 Financial Management Association (FMA), Annual European Meeting, Barcelona
2007 Erasmus Finance Day (EFD), Erasmus University, Rotterdam
2007 Netspar Pension Workshop, Tilburg University, Tilburg
2007 ICPM Research Forum, Rotman School of Management/Maastricht University, Maastricht

Conference Discussions

2018 Conference on the Dynamics of Inclusive Prosperity, Rotterdam
2017 FMA European Conference, Lisbon
2017 Colloquium on Financial Markets, Cologne
2016 European Finance Association (EFA), Annual Meeting, Oslo
2015 FMA European Conference, Venice
2014 Asset Pricing Retreat, Tilburg University, Tilburg
2013 Netspar International Pension Workshop, Amsterdam
2012 Erasmus Liquidity Conference, Rotterdam
2011 European Finance Association (EFA), Annual Meeting, Stockholm
2011 Professional Asset Management Conference, Rotterdam
2010 Erasmus Liquidity Conference, Rotterdam
2010 Netspar International Pension Workshop, Amsterdam
2009 European Finance Association (EFA), Annual Meeting, Bergen
2009 Asset Pricing Retreat, University of Amsterdam, Amsterdam
2007 European Finance Association (EFA), Annual Meeting, Ljubljana

2007 European Financial Management Association (EFMA), Annual Meeting, Vienna
2007 Financial Management Association (FMA), Annual European Meeting, Barcelona
2006 European Finance Association (EFA), Annual Meeting, Zurich

Seminar Presentations (* = co-author presentation)

2017 University of Amsterdam, Amsterdam*
2016 RSM Erasmus University, Rotterdam
2016 Tilburg University, Tilburg*
2014 Cass Business School, London*
2012 Robeco Asset Management, Rotterdam
2012 RSM Erasmus University, Rotterdam
2011 Goethe University, Frankfurt*
2011 RSM Erasmus University, Rotterdam
2010 University of Louvain, Louvain-la-Neuve*
2010 University of Piraeus, Piraeus*
2010 Ortec Finance, Rotterdam
2010 Maastricht University, Maastricht
2009 Tilburg University, Tilburg*
2009 University of Amsterdam, Amsterdam
2009 SIFR/Stockholm School of Economics, Stockholm*
2008 Harvard University, Cambridge
2008 Yale University, New Haven*
2008 Robeco Asset Management, Rotterdam
2007 Stockholm School of Economics, Stockholm
2007 University of Mannheim, Mannheim
2007 University of Sankt Gallen, Sankt Gallen

Honors and Awards

Netspar Topicality Grant
Best Paper Award in Investments, FMA Annual Meeting
Professor of the Year Award in MSc Finance and Investment (elected by student voting)
Best Paper Award, FMA Consortium on Hedge Fund Research
Society for Financial Econometrics Research Grant
Emerald Citation of Excellence Award
Netspar Research Grant
Inquire Europe Research Grant
METEOR Research School, International Travel Grant
Beta Gamma Sigma Honor Society

Best Master Thesis in Economics Award, Maastricht University

Teaching Experience

Financial Modeling & Analytics (MSc Finance & Investments, Erasmus University, 2020 – ...)
Derivatives (MSc Finance & Investments, Erasmus University, 2012 – ...)
Honors Program (MSc Finance & Investments, RSM Erasmus University, 2015 – 2016, 2019 –...)
Supervision In-Company Research Project (Executive MBA, Erasmus University, 2019 –...)
Master Thesis Supervision (250+ students; Rotterdam, Amsterdam, Maastricht, 2006 - ...)
Asset Pricing Seminar (ERIM MPhil/PhD Program, Erasmus University, 2015 – 2019)
Living Management (MSc Finance & Investments Advanced, Erasmus University, 2017-2019)
Research Skills (MSc Finance & Investments Advanced, Erasmus University, 2019)
Risk Management, MSc Finance & Investments, Erasmus University, 2017 – 2018)
Research Methods in Finance (MSc Finance & Investments, Erasmus University, 2012-2018)
Financial Markets Theory and Portfolio Management (MBA, Erasmus University, 2013–2014)
Advanced Risk Management (MSc in International Finance, University of Amsterdam, 2010-2011)
Fixed Income Risk Management (MSc in Business Economics, University of Amsterdam, 2011)
Investments and Portfolio Theory (BSc in Economics, University of Amsterdam, 2010-2011)
Empirical Analysis of Financial Markets (MSc in Financial Economics, Maastricht Univ., 2009)
Fixed Income Management (MSc in Financial Economics, Maastricht University, 2008)
Behavioral Finance (MSc in International Business, Maastricht University, 2006-2007)
Financial Crises (BSc in Economics, Maastricht University, 2006-2008)

Administrative Tasks

Treasurer, Department of Finance, Erasmus University (2020 - ...)
Member of Management Team, Department of Finance, Erasmus University (2020 - ...)
Member of E-Masters Task Force, Erasmus University (2020 - ...)
Member of Job Market Search Committee RSM Finance (2012 – ...)
Master Thesis Coordinator, MSc Finance & Investments Advanced (2018 – 2019)
Member of Program Design Committee of MSc in Business Analytics (2017 – 2019)
Member of Program Redesign Committee of MSc in Finance and Investments (2017 – 2018)
Chairman of Program Advisory Committee of MSc in Finance and Investments (2014 – 2018)
Member of Working Group Master Thesis Trajectory RSM Finance (2016 – 2017)
Member of E-Learning Committee RSM Finance (2014 – 2015)

Referee

Financial Markets and Portfolio Management
International Review of Economics and Finance
Journal of Applied Econometrics

Journal of Banking and Finance
Journal of Economic Behavior and Organization
Journal of Empirical Finance
Journal of Financial Econometrics
Journal of Financial and Quantitative Analysis
Journal of International Money and Finance
Quarterly Journal of Finance
Review of Finance
Review of Financial Studies
The European Journal of Finance

Program Committee

European Finance Association (EFA), Helsinki, 2020
FMA Consortium on Asset Management, Cambridge 2020
European Finance Association (EFA), Lisbon, 2019
FMA Consortium on Factor Investing, Cambridge 2019
European Finance Association (EFA), Warsaw, 2018
FMA Consortium on Trading Strategies and Institutional Investing, Cambridge, 2018
European Finance Association (EFA), Mannheim, 2017

PhD Supervision

Xander Hut (2018 - ...)
Yonghan Li (2020 - ...)

PhD Committee

Roy Verbeek (RSM, Erasmus University)
Pooyan Ghazizadeh (RSM, Erasmus University)

Professional Memberships

American Finance Association
European Finance Association
Western Finance Association
Econometric Society
Society for Financial Econometrics