JOHN M. GEPPERT

Contact Information
CBA 229
College of Business Administration
University of Nebraska-Lincoln
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Education

Ph.D. Purdue University, 1989
Major: Economics

MS Purdue University, 1987
Major Economics

BS University of Nebraska-Omaha 1984
Major Economics

Areas of Professional Interest

Research: Empirical asset pricing, time series modeling, forecasting, futures contracts

Teaching: Investments (Ph.D.), International finance (undergraduate, masters), Philosophy of Science (Ph.D.)

Academic Positions

Professor, University of Nebraska-Lincoln (2009-Present)

Director of Assessment (August 2014-Present)

Associate Professor, University of Nebraska-Lincoln. (1996- 2009)

Assistant Professor, University of Nebraska-Lincoln. (1989 -1996)

Teaching/Research Assistant, Purdue University (1985-1989)

Refereed Publications

Dunham, L., DeFusco, R. A., Geppert, J. M. (2014). The Dynamic Relationship among Investment, Earnings and Dividends. *Managerial Finance, 40*, p118-136.

Bredthauer, J. S., Geppert, J. M. (2014). A Variance Decomposition Analysis of the Housing Bubble. *Journal of Real Estate Portfolio Management, 19*, 235 -253.

Payne, B. C., Geppert, J. M. (2013). Health Care as a Priced Factor in Asset Returns. *Journal of Economics and Finance*.

Geppert, J. M., Dudney, D. M. (2013). Return Attribution: A Modified Bootstrapping Approach. *Journal of Accounting and Finance, 13*, 11-22.

Geppert, J. M., Ivanov, S. I., Karels, G. V. (2011). An Analysis of the Importance of S&P 500 Discretionary Constituent Changes. *Review of Quantitative Finance and Accounting, 37*, 21-34.

Karels, G. V., Geppert, J. M., Ivanov, S. (2011). An Examination of the Information Content of S&P 500 Index Changes: Analysis of Systematic Risk. *Review of Accounting and Finance, 10*, 11-426.

Jirasakuldech, B., Dudney, D. M., Zorn, T. S., Geppert, J. M. (2011). Financial Disclosure and Stock Market Behavior: An International Comparison. *Review of Quantitative Finance and Accounting, 37*, 181-205.

Ivanov, S., Geppert, J. M., Karels, G. V. (2010). Analysis of the Probability of Deletion of S&P Companies: Survival Analysis and Neural Networks Approach. *The Quarterly Review of Economics and Finance, 50*, 191-201.

Zhou, H., Geppert, J. M., D. K. (2010). An Anatomy of Trading Strategies: Evidence from an Emerging Market. *Emerging Markets Finance and Trade, 46*, 66-79.

Lawrence, E., Geppert, J. M., Prakash, A. (2009). An Empirical Investigation of the Campbell-Cochrane Habit Utility Model. *Journal of Business Finance and Accounting, 31*, 774-791.

Geppert, J. M., Lawrence, J. (2008). Predicting Firm Reputation through Content Analysis of Shareholders' Letter. *Corporate Reputation Review, 11*, 258-307.

Dudney, D. M., Geppert, J. M. (2008). Do Tax-Exempt Yields Adjust Slowly to Substantial Changes in Taxable Yields? *Journal of Futures Markets, 28*, 763-789.

Lawrence, E. R., Geppert, J. M., Prakash, A. J. (2007). Asset Pricing Models: A Comparison. *Applied Financial Economics, 17*, 933 – 940.

Wilcox, S. E., Geppert, J. M. (2007). An Error Correction Model for Forecasting Changes in Foreign Currency Spreads. *Journal of Economics and Finance, 31*, 122-142.

Emekter, R., Geppert, J. M., Jirasakuldech, B. (2007). The Effect of Government Debt Quantity Shocks on the Term Structure of Interest Rates. *Journal of Business and Economic Research, 5*, 67-88.

Geppert, J. M., Lavin, A., Jares, T. (2002). The Effect of Time Series and Cross Sectional Heterogeneity on Panel Unit Root Tests. *Journal of Financial Research, 25*, 321-35.

Pippenger, M. K., Geppert, J. M. (1997). Testing Purchasing Power Parity in the Presence of Transactions Costs. *Applied Economics Letters, April*, 611-614.

Karels, G. V., Geppert, J. M., Prakash, A. J. (1997). Deposit Insurance, Capital Adequacy Requirements and Interest Rate Dynamics. *Journal of Business Finance and Accounting, 24*, 1311-1330.

Geppert, J. M., DeFusco, R. A. (1997). Global Diversification: An Introduction for the Individual; Investor. *Minnesota Journal of Business*, 14-21.

Geppert, J. M., Wilcox, S. (1997). An Error Correction Model for Forecasting Changes in Crude Oil, Heating Oil and Unleaded Gasoline Futures Prices. *The Journal of Business and Economic Studies, 3*, 63-90.

Geppert, J. M., Sen, S. K., Karels, G. V. (1996). The Irrelevance of Currency Choice in International Bank Loans. *The International Journal of Finance, 8*, 198-219.

Geppert, J. M., DeFusco, R. A., Tsetsekos, G. (1996). Long Run Diversification Potential in Emerging Stock Markets. *Financial Review, 31*, 343.

Geppert, J. M., DeFusco, R. A., Tsetsekos, G. (1995). Diversification in Emerging Stock Markets and the Investment Horizon. *The Journal of Investing, 4*, 44-48.

Geppert, J. M. (1995). A Statistical Model for the Relationship between Futures Contract Hedging Effectiveness and Investment Horizon Length. *The Journal of Futures Markets, 15*, 507-536.

Burgman, T. A., Geppert, J. M. (1993). Factor Price Equalization: A Cointegration Approach. *Weltwirtschaftliches Archiv*, 472-487.

Geppert, J. M., Karels, G. V. (1992). Mutually Beneficial Loan Workouts. *Journal of Economics and Finance, 16*, 102-118.

Geppert, J. M., Wilcox, S. E. (1991). The Hedge Ratio: An Exact Test of the Random Walk Hypothesis. *Journal of the Midwest Finance Association, 20*, 96-106.

Awards and Honors

Distinguished Faculty Service Award, College of Business Administration (2015)

Pinnacle Bank Faculty Award, College of Business Administration. (2015)

Beta Theta Pi Faculty Recognition Award, Beta Theta Pi Fraternity. (November 1, 2013).

Distinguished Teaching Award, College of Business Administration, University of Nebraska-Lincoln. (January 2010).

Pinnacle Bank Faculty Award, College of Business Administration. (2002).

Distinguished Teaching Award, College of Business Administration, University of Nebraska-Lincoln. (April 2000).

Certificate of Recognition for Contributions to Students, Parents Association and Teaching Council of the University of Nebraska-Lincoln. (1999).

Distinguished Teaching Award, College of Business Administration, University of Nebraska-Lincoln. (April 1999).

The Best Paper Award, Annual Conference on Multinational Financial Issues sponsored by Rutgers-The State University at Camden. (1994).

CBOT Award for the Best Research Paper, Midwest Finance Association Meeting. (1991).

Grants

Lawrence, J. E., Geppert, J. M., "Restatements Due to Revenue Recognition Issues and Content Analysis of Corporate Codes of Ethics," Sponsored by Dunlap Grant, $55,514.00. (2005 - 2009).

Lawrence, J. E., Geppert, J. M., "The Impact of Initial Foreign Direct Investment on Systematic Risk," Sponsored by Hicks Grant, $1,250.00. (1997).

Service for University of Nebraska-Lincoln

College of Business

Committee Chair, Assessment Committee. (2014 - Present).

Faculty Advisor, Student Advisory Board. (September 2011 - Present).

Committee Chair, Undergraduate Curriculum. (August 2011 - August 2017).

Committee Member, PhD/Research Committee. (2011 - 2015).

Committee Chair, Teaching and Learning Action Group. (January 7, 2013 - May 9, 2013).

Attendee, Meeting, Undergraduate Curriculum Implementation Task Forces. (February 2011 - May 2012).

Committee Chair, Academic Planning Committee. (August 2010 - August 2011).

Committee Member, General Committee. (August 2008 - May 2011).

Committee Member, Academic Planning Committee. (August 2007 - 2008).

Committee Member, International Committee. (August 2007 - May 2008).

Committee Member, Academic Planning Committee. (1998 - December 2006).

Committee Member, General Committee. (1999 - 2005).

Committee Member, Executive Committee. (2000 - 2001).

University Service

Committee Member, University Assessment Director search committee. (December 1, 2014 - Present).

Committee Member, University Curriculum Committee. (2005 - May 2006).

Committee Member, Committee on General Education. (August 2005 - December 2005).

Committee Member, Ad-Hoc Wasted Time Committee. (2003).

Study Abroad Advisory Board. (1997 - 2000).

Doctoral Dissertation Chair

Essays on Repurchases and Dividend Payments - Jeff Watton (2014-present)

"Essays on Housing Price Rationality," (September 2009 - May 2011) - Jeff Bredthauer

"Medical Inflation -Factor Pricing and Hedging," (September 2009 - May 2010) - Brian Payne

"Three Essays on S&P 500 Index Changes,". (2007 - 2009) - Stoyu Ivanov

"Systematic vs. Mixed Systematic/Diversifiable Jump Diffusion," (August 2004 - August 2006) - Chung Baek

"Estimating the Tail Index of Pareto-Levy Distributions Using a Neural Network as a Committee Machine," (August 2003 - August 2005) - Renaud Piccinini

"The Effects of Government Debt Quantity Shocks on the Term Structure of Interest Rates," (2004) -Riza Emekter

"Skewness Preference and Measurement of Abnormal Returns: A Comparative Evaluation of Current vs. Proposed Event Study Paradigm," (2002) - Suchismita Mishra

"Testing for the Presence of Momentum and Mean Reversion in Individual Firm Returns," (2000) - Anthony Clarke

Professional Affiliations and Activities

Financial Management Association. (1989 - Present).