

Timothy Shawn Strother

1) Personal Information

Date of Birth: 11 June 1970

Married (Katherine H. Strother) with 1 child (Timothy Howard Strother)

2) Qualifications

<u>Qualification:</u>	<u>Institution:</u>	<u>Date of Graduation:</u>
Ph.D. in Finance	The University of Tennessee	2003
M.B.A.	East Carolina University	1998
B.S.B.A.	East Carolina University	1992
Chartered Financial Analyst	CFA Institute	1999
Certificate for SCA/IOSCO Training Program: INVESTOR PROTECTION: Investor Education, Corporate Governance and Sanctions for Market Abuse		Dec. 2012

3) Employment History

American University in Dubai, Associate Professor in Finance, Jan. 2014-Present

Zayed University, Assistant Professor of Finance, Jan. 2011- Dec. 2013

University of Otago, Lecturer, Jan. 2007 – Jan. 2011

East Carolina University, Assistant Professor, Aug. 2003-Dec. 2006

The University of Tennessee, Teaching/Research Assistant, 1999–2003

East Carolina University, Lecturer, Spring 1999

International Business Machines, Financial Analyst/ Pricing, 1998

Prudential Securities, Financial Advisor, 1994-1997

Olde Stockbrokers, Registered Representative, 1992-1994

4) Distinctions

University of Otago, School of Business Emerging Researcher, April 2008

Beta Gamma Sigma, East Carolina University, 1998, Top 20% of Master's level business students at an AACSB accredited school

Sigma Iota Epsilon, East Carolina University, 1998, Graduate GPA of 3.9 on 4.0 scale

Phi Kappa Phi, East Carolina University, 1998, Top 10% of Graduate students across all disciplines

The Wall Street Journal Student Award for Investments and Risk Management, East Carolina University, 1997-1998

Wall Street Journal Award Recipient selected by Finance faculty

5) Teaching Activities (Last three years only)

Corporate Finance (Undergraduate)

Commercial Banking (Undergraduate)

Financial Markets & Institutions (Undergraduate & Graduate)

Fundamentals of Asset Valuation (Graduate)

Portfolio Management (Undergraduate)

Quantitative Methods for Business (Undergraduate)

Statistical & Quantitative Methods for Finance (Graduate)

Studies in Capital Markets (Graduate)

6) Publications

Books

T. Shawn Strother, Study Guide to Accompany *Financial Markets and Institutions*, 5th edition, Frederic Mishkin and Stanley Eakins, Addison Wesley, July 2005.

Refereed Journal Articles

a) Michael S. Pagano and T. Shawn Strother, 2013, "Risk, Uncertainty, and the Perceived Threat of Terrorist Attacks: Evidence of Flight-to-Quality," Quarterly Journal of Finance 3, 2, 25 pages.

b) T. Shawn Strother and Samuel L. Tibbs, 2011, "Ratio Scoring: An Application to Ratios Specified by Standard & Poor's to Be Key Input to Determining Credit Ratings," Journal of Applied Finance 21, 2, 58-72.

- c) T. Shawn Strother, James Wansley, and Phillip Daves, 2009, "Electronic Communication Networks, Market Makers, and the Components of the Bid Ask Spread," International Journal of Managerial Finance 5, 1, 81-109.
- d) Harold Black, Alan Schlottman, and T. Shawn Strother, 2004, "The Responsiveness of Financial Markets to Regulatory Change," The International Journal of Finance, vol. 16, no 3, Nov., 3058-3071.
- e) James Stotler and T. Shawn Strother, 1999, "Mercury Finance Company," International Academy for Case Studies, 5, nos. 1&2, Spring, 1-6.

Refereed Conference Proceedings

- a) Strother, T. S. & Pagano, M. (2013). "Risk, Uncertainty, and the Perceived Threat of Terrorist Attacks," Midwest Finance Association 62nd Annual Conference, Chicago, IL, USA.
- b) Michael Pagano and T. Shawn Strother, "The Homeland Security Advisory System and the U.S. Stock Market: How Changes in the Threat Condition Affect Equity Returns," New Zealand Finance Colloquium, Massey University, Palmerston North Campus, Feb. 14-15, 2008 (available on CD)
- b) James Stotler and T. Shawn Strother, 1998, "Ethics in Investment Analysis and Advising," Co-authored with James Stotler, Academy of Accounting and Financial Studies, Volume 3, Number 2, October, 202-206.

Other Significant Conference Involvement

- a) Strother, T. S. & Pagano, M. (2013). "Risk, Uncertainty, and the Perceived Threat of Terrorist Attacks: Evidence of Flight-to-Quality," American University of Sharjah 5th Annual Research Symposium in Business & Economics, May 2, 2013, Sharjah, UAE.
- b) Reviewer for 3rd Annual AIB-MENA Conference, January 2013, Cairo, Egypt.
- c) Harold A. Black, Elijah Brewer III, William E. Jackson III, T. Shawn Strother, November 17-20, 2010, Asheville, North Carolina.
- d) Michael Pagano and T. Shawn Strother, "Risk, Uncertainty, and the Perceived Threat of Terrorist Attacks: The Advisory System that Cried Wolf?" FMA Annual Meeting, Reno, NV., U.S.A., Oct. 21-24, 2009.
- e) Michael Pagano and T. Shawn Strother, "Risk, Uncertainty, and the Perceived Threat of Terrorist Attacks: The Advisory System that Cried Wolf?" Southern Finance Association 2008 Annual Meeting, Key West, FL., U.S.A., Nov. 19-22, 2008.
- f) Michael Pagano and T. Shawn Strother, "The Homeland Security Advisory System and the U.S. Stock Market: How Changes in the Threat Condition Affect Equity Returns," 20th Australasian Finance & Banking Conference, Dec. 12-14, 2007.
- g) Salman Siddiqi and T. Shawn Strother, "PSCORE: Publication Record Measurement with an application to New Zealand Business Faculty," Performance Management: Perspectives and Agendas Inter-disciplinary Research Colloquium, University of Otago, Dec. 12, 2007.
- h) Phillip Daves, T. Shawn Strother, and James Wansley, "Alternative Trading Systems and Informed Trading," Financial Management Association Annual Meeting (Naples, FL.), November 2004.
- i) Phillip Daves, T. Shawn Strother, and James Wansley, "Alternative Trading Systems and Informed Trading," Financial Management Association Annual Meeting (New Orleans, LA.), October 2004.
- j) Phillip Daves, T. Shawn Strother, and James Wansley, "The Impacts of Electronic Communication Networks on the Components of the Inside Bid/Ask Spreads," Financial Management Association Annual Meeting (New Orleans, LA.), October 2004.
- k) T. Shawn Strother, "An Ordered Probit Analysis of Transaction Stock Prices: The Effects of Decimalization," Southern Finance Association Annual Meeting (Key West, Florida), 2002.
- l) Yatin Bhagwat, Mike Ehrhardt, T. Shawn Strother, and Samuel Tibbs, "U.S. Treasury STRIPs: The Value of Stripping in a Market with Frictions and Limited Arbitrage," Financial Management Association Annual Meeting (San Antonio, Texas), 2002.
- m) Mike Ehrhardt, T. Shawn Strother and Sam Tibbs, "The Earnings Management Relationship with Underwriter Reputation, Grandstanding in the Venture Capital Industry, and the Long-Run Performance of Initial Public Offerings," Eastern Finance Association Annual Meeting (Baltimore, Maryland), 2002.
- n) Phillip Daves, T. Shawn Strother, and James Wansley, "The Impacts of Electronic Communication Networks on the Components of the Inside Bid/Ask Spreads," Eastern Finance Association Annual Meeting (Charleston, South Carolina), 2001.

- o) T. Shawn Strother and James Stotler, "Ethics in Investment Analysis and Advising," Academy of Accounting and Financial Studies, Allied Academies Meeting (Las Vegas, Nevada), 1998.

7) Research Grants and Supervision

Research Grants

- a) University of Otago, School of Business Emerging Researcher, April 2008, NZ\$3000
- b) Quality Advancement Benchmarking Grant, March 2008, NZ\$1708
- c) Summer Bursary- Research Assistant, Salman Siddiqi, Summer 2007-2008
- d) Summer Research Stipend, East Carolina University, Summer 2004
- e) SARIF Research Grant, The University of Tennessee, Summer 2002
- f) Bonham Dissertation Award, The University of Tennessee, 2002-2003
- g) Summer Research Grant, The University of Tennessee, 2000, 2001

Postgraduate Student Supervision (Student, Enrollment, Completion)

- a) Jamila Al-Shehhi, Feb. 2013, MSF Candidate, Zayed University
- b) Maryam Al-Shehhi, Feb. 2013, MSF Candidate, Zayed University
- c) Khaled Ameen, Feb. 2013, MSF Candidate, Zayed University
- d) Nabila Alshehhi, Feb. 2013, MSF Candidate, Zayed University
- e) Abdulaziz Al Hashimi, June 2013 (expected), MSF Candidate, Zayed University
- f) Nouf Ahmed Al Ali, June 2013 (expected), MSF Candidate, Zayed University
- g) Nouf Al-Ajeeli, June 2013 (expected), MSF Candidate, Zayed University
- h) Huda Al Naqbi, June 2013 (expected), MSF Candidate, Zayed University
- i) Thomas Forrow, Nov. 2007, March 2008, MBUS, University of Otago
- j) Guang Chen, Nov. 2007, March 2008, MBUS, University of Otago

8) Working Papers/ Works-in-Progress

- a) Michael Pagano and T. Shawn Strother, "The Perceived Threat of Terrorist Attacks and Equity Returns: Evidence of Diminishing Volatility Shocks," July 2013
- b) Guang Chen and T. Shawn Strother, "On the Contribution of Index Exchange Traded Funds to Price Discovery in the Presence of Price Limits without Short Selling," January 2010.
- c) Harold Black, Elijah Brewer, T. Shawn Strother, and William Jackson, "Cross Ownership and Shareholder Value in Bank Mergers," June 2010.
Salman Siddiqi and T. Shawn Strother, "PSCORE: Publication Record Measurement with an application to New Zealand Business Faculty," May 2008.
- d) Thomas Forrow and T. Shawn Strother, "The Dynamics of Pacific Rim Swap Rate Spreads," March 2008.
- e) Phillip Daves, T. Shawn Strother, and James Wansley, "Alternative Trading Systems, Informed Trading and Depth: A Simultaneous Estimation Approach," December 2003.
- f) Phillip Daves, T. Shawn Strother, and James Wansley, "VNET: An Empirical Investigation into a More Complete Measure of Liquidity," December 2003.

9) Research Ideas (Data Gathering/Literature Review Stage)

- a) Belinda Crawford and T. Shawn Strother, "Earnings Calls, Language, and Stock Returns and Volatility".
- b) Thomas Clausen, "Cross-Memberships of Boards of Directors of UAE Public Joint Stock Companies (PJSC)".

10) References

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