

Roberto A. Stein

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PROFESSIONAL PROFILE

An articulate and collegiate professional with a decade of private business experience in various areas and industries, as well as years of academic experience in both research and teaching. Brings creativity and innovation to research areas such as portfolio investment strategy and performance evaluation, empirical asset pricing and behavioral finance, often developing and applying novel simulation, statistical and econometric techniques. Award winning instructor capable of delivering a wide range of courses at undergraduate and graduate levels, as well as leading students in research and consulting projects, and travel abroad programs.

EDUCATION

Ph.D., Tulane University, December 2012
MBA, Tulane University and Universidad de Chile (dual degree), May 2007
B.Sc. (Civil Engineering), P. Universidad Católica de Chile, October 1998

APPOINTMENTS

Assistant Professor of Practice, University of Nebraska-Lincoln, August 2015 - Present
Visiting Assistant Professor, University of Florida, August 2014 – August 2015
Visiting Assistant Professor, Tulane University, July 2013 – July 2014
Assistant Professor, Universidad de Chile, Dec. 2012 – Dec. 2014
Instructor, Universidad de Chile, Nov. 2009 – Nov. 2012
Instructor, Tulane University School of Continuing Studies, 2009 – Aug. 2014

PUBLICATIONS

“Innovation and Entrepreneurship: A Tale of Siblings”, with J. Kalu Osiri, *Journal of Creativity and Business Innovation* (vol. 7, 90-100, 2021)

“Optimizing the performance of mean-variance portfolios in various markets: An ‘old-school’ approach”, with Orlando Contreras, *Investment Management and Financial Innovations*, 15(1), 190-207, 2018.

“Portfolio Performance under Reference Day Risk”, co-authored with Gonzalez, M., Rodriguez, A. *Investment Analysts Journal*, 46(1), 32-43, 2017.

“Adjusted betas under reference-day risk”, co-authored with Gonzalez, M., Rodriguez, R. *The Engineering Economist: A Journal Devoted to the Problems of Capital Investment*, 59:1, 79-88, 2014.

“Not Fooled by Randomness: Using Random Portfolios to Analyze Investment Funds”, Stein, R. *Investment Analysts Journal* – No. 79, 2014.

“Comportamiento de los ingresos por comisiones bancarias en Colombia durante el período 2006-2010”, co-authored with Bottia, Y., Contreras, O. *Estudios Gerenciales*, Vol. 30 No. 132 Jul-Sep 2014

“Herding in Chile: the case of equity trading in the Chilean pension fund market”, co-authored with Miranda, P., Risco, R. *Estudios de Administración*, Vol. 18, N° 1, 2012.

“The Determinants of Household Debt Default”, co-authored with Alfaro, R., Gallardo, N. *Central Bank of Chile Working Papers*, N° 574, 2010.

WORKING PAPERS

“Are mutual fund managers good gamblers?” (*under review at the Journal of Financial Markets, third round*)

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2919410

“The (Mutual Fund) Imitation Game: On the performance of 'smart' copycat funds.” (*under review at the Journal of Financial Innovation, second round*)

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3061898

“The Top 5 predictable effects of new entries in Robinhood's ‘100 Most Popular’ list”

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3694588

“Mutual fund competition and fund manager strategy choice”

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3713386

“A Cross-Country Study of Innovation and Religiosity”, with J.K. Osiri and Boris Houenou.

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3451502

“Why does Skewness matter? Ask Kurtosis.”

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3440159

CONFERENCES AND SEMINAR PRESENTATIONS

“The Top 5 predictable effects of new entries in Robinhood's ‘100 Most Popular’ list”, Academy of Finance Conference (March, 2021)

“Are mutual fund managers good gamblers?”, Cubist Systematic Strategies (Aug. 2017), FMA Annual Meeting (Oct. 2019), SFA Annual Meeting (Nov. 2019).

“The (mutual fund) Imitation Game: On the outperformance of copycat funds, and the value of their information to all investors.”, University of Missouri, Trulaske College of Business (Feb. 2018), FMA Annual Meeting (Oct. 2018).

“Imitation is the Sincerest Form of Flattery: Fund Manager Stock Picking Skill and the Skill of Copycat Managers to Pick Good Stock Pickers”, Latin American Research Consortium, Tulane University (March 2014).

“Not Fooled by Randomness: Using Random Portfolios to Analyze Investment Funds”, Latin American Research Consortium, Tulane University (March 2012).

“The Determinants of Household Debt Default”, Workshop on the Survey of Household Finance, Central Bank of Chile (Sept. 2009).

AWARDS AND HONORS

SEACREST TEACHING FELLOW

Recipient of Seacrest grant for academic year 2021-2022, for faculty engaged in a project aimed at research in pedagogy and dissemination of teaching innovations.

BEST-IN-TRACK AWARD

2021 Academy of Finance Conference, for paper “The Top 5 predictable effects of new entries in Robinhood's ‘100 Most Popular’ list”. March, 2021

MBA DISTANCE TEACHING AWARD

All on-line students are requested to vote for their favorite professor, thus determining the winner. May 2020.

CERTIFICATE OF RECOGNITION FOR CONTRIBUTIONS TO STUDENTS

Awarded by the Division of Student Affairs, the Parents Association and the Teaching Council of the University of Nebraska-Lincoln. February 2017 and February 2018.

EXCELLENCE IN TEACHING AWARD

Nominated on various occasions (Dec. 2021, Jan. 2021, Jan. 2017, Feb. 2016)

BEST PAPER AWARD

Latin American Research Consortium, Tulane University, March 2014.

TEACHING EXCELLENCE AWARD

Master of Finance Program, Universidad de Chile, awarded in 2011, 2013, and 2015.

VISITING SCHOLAR GRANT

Central Bank of Chile, July – September 2009

BEST STUDENT

Global MBA Program (Joint Tulane & Universidad de Chile program), May 2007

SERVICE

Participation in hiring committees:

- Position: Assistant Professor of Practice, committed member (2016-2017), committee chair (2018-2019)
- Position: Assistant Director of Teaching and Learning Center, committee member (2021-2022)
- Position: Faculty Director of Teaching and Learning Center, committee member (2021-2022)

International Business Fellow (Jan 2016 to present)

Guest speaker at the “Nebraska Personal Finance Institute” program, for high school teachers (Summer 2018)

Participated in “Dream Big” and “Upward Bound”, two UNL programs for underprivileged high school seniors (Summer 2016, 2017, 2018)

Reviewer for Edythe Wiebers International Studies Program Scholarship, 2018

Ad-hoc reviewer: Quarterly Journal of Finance, International Journal of Economics and Finance, International Journal of Managerial Finance, Investment Analyst Journal, and others.

Reviewer of applications for Chilean Government (CONICYT) international scholarship program "Becas Chile".

TEACHING

COURSES TAUGHT (PROGRAM / COURSES)

Courses taught at the University of Nebraska-Lincoln:

UNDERGRADUATE: Finance, International Financial Management, Principles of Investments, Strategic Financial Management.

MASTERS AND MBA: Quantitative Methods, Case Studies in Financial Management

Courses taught at the University of Florida:

UNDERGRADUATE: Equity and Capital Markets

MASTERS AND MBA: Capital Structure and Risk Management, Corporate Finance

Courses taught at Tulane University:

MASTER OF FINANCE AND MBA: Valuation, Investments, Entrepreneurial Finance, Portfolio Theory, Cases in Finance

UNDERGRADUATE: Financial Management, International Finance

ON-LINE: Business Statistics (Tulane University School of Continuing Studies)

Courses taught at Universidad de Chile:

MASTER OF FINANCE: Portfolio Management, Corporate Governance, Fixed Income Securities, IT Tools for Financial Analysis, Finance Theory, Behavioral Finance, Firm Valuation (Workshop)

MBA: Investments, Corporate Governance, Corporate Finance (Quality Leadership University, Panama), Investments (Universidad Industrial de Santander, Colombia)

UNDERGRADUATE: Finance II (Investments), Financial Modeling.

PERFORMANCE EVALUATION

University of Nebraska-Lincoln: Average instructor rating of 4.3 (in a scale of 1 to 5).

University of Florida: Average instructor rating of 4.7 (in a scale of 1 to 5, with a College average of 4.25).

Tulane University A.B. Freeman School of Business: Average evaluation grade of 5.9 (in a scale from 1 to 7).

Tulane University School of Continuing Studies (on-line courses): Average evaluation grade of 4.5 (in a scale from 1 to 5).

Universidad de Chile: Average evaluation grade of 6.5 (in a scale from 1 to 7).

TRAINING IN PEDAGOGY

College of Business Summer Development Workshops (2020)

Peer Review of Teaching Project (2017-2018)

Workshop, "Cracking the Code of Culture: Building effective multicultural teams" (2017)

Workshop, "Study Abroad Emergency and Preparedness Workshop" (2017)

Seminar, "Spring Teaching and Learning Symposium" (2017)

Workshop, "Preparing for Faculty Led Programs Abroad" (2017)

Workshop, "Marketing & MyWorld", Education Abroad Office (2016)

Seminar, "Innovation in Pedagogy and Technology Symposium" (2016)

SKILLS

Languages: English and Spanish (Native Speaker level), French (basic)

IT: R, SAS, Stata, Matlab, others.