

## Virgilio Zurita

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### Employment

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**Baylor University**, Hankamer School of Business  
Assistant Professor of Finance From 2016

### Education

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**Ph.D. in Finance**, University of Houston (2016)

**M.S. in Finance**, Universidad del CEMA (2006)

**B.S. in Economics**, Universidad Nacional de Cordoba (2004)

### Research Interests

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Asset Pricing, Derivatives, Credit Risk, Commodities, International Finance

### Published and Accepted Papers

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**Economic and Financial Determinants of Credit Risk Premiums in the Sovereign CDS Market** (with Hitesh Doshi and Kris Jacobs), 2017, *Review of Asset Pricing Studies*, 7, 1, 43–80.

**Digesting FOREXS: Information Transmission Across Asset Classes and Return Predictability** (with Joon Woo Bae and Zhi Da), Accepted, *Management Science*

### Working Papers

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**Corporate Hedging, Investment, and Higher Moments of Stock Returns** (with Hitesh Doshi and Praveen Kumar)

**The Low Energy Investor: Energy Risks and the Cross Section of Stock Returns**

**Never a Dull Moment: Entropy Risk in Commodity Markets** (with Fousseni Chabi-Yo and Hitesh Doshi). [Media Coverage: Financial Times](#). Revise and Resubmit, *Review of Asset Pricing Studies*

**Financial Frictions and Loan Spreads**, Revise and Resubmit, *Journal of Financial and Quantitative Analysis*

## Work in Progress

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### Localized Weather Uncertainty and Return Predictability

#### Conference Presentations and Discussions\*

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SFS Finance Cavalcade (2014), European Sovereign Debt Crisis Conference (2015), RMI Annual Risk Management Conference (2015), FMA (2015), FMA Doctoral Student Consortium (2015), Northern Finance Association (2017, 2021, 2022), MFA (2018\*), Lone Star Finance Conference (2018\*, 2020), Carnegie Mellon Commodity and Energy Markets Association Annual Meeting (2019, 2x), JPMCC International Commodities Symposium (2019), Commodities, Volatility, and Risk Management Conference (2019), OU-RFS Energy and Commodities Finance Conference (2019), China International Conference in Finance (2022)

#### Academic Service

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Lone Star Finance Conference 2017 (Conference organizer and co-chair)  
MFA 2020 (Program committee member)

#### Teaching Experience

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**Instructor:** Fundamentals of Financial Management (2017-2022), Investment Management (2014), Seminar Series in Financial Economics (2019)

#### Honors and Scholarships

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Best Bauer Dissertation Award (2016), Dean's Award for Academic Excellence (2016), FMA Doctoral Student Consortium (2015), American Finance Association Travel Grant (2014), Clay Carter Academic Excellence Award in Finance (2013), Presidential Fellowship, Graduate Fellowship

#### Professional Experience

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Convex Management L.L.C., Quantitative Strategist/Trader	(2009-2010)
Convex Management L.L.C., Senior Quantitative Analyst	(2008)
McGraw-Hill Financial, Inc., Senior Quantitative Analyst	(2007)
Central Bank of Argentina, Senior Economist	(2006)

#### Computer Skills

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Matlab, Stata, VBA, Python, R, Mathematica, XML, Bloomberg API

#### Languages

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Fluency in English, French, and Spanish