

# Jesse A. Blocher

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- CONTACT INFORMATION Finance Area, Owen Graduate School of Management  
Vanderbilt University  
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Web: <http://www.owen.vanderbilt.edu/blocher/>
- RESEARCH INTERESTS **Financial Economics: Empirical Asset Pricing, Institutional Investors**  
Subfields: Exchange Traded Funds, High Frequency Trading, Market Structure and Interconnectedness, Liquidity, Securities Lending, Social Networks, Financial Networks, Collateralized Investment, Capital Markets
- ACADEMIC EXPERIENCE **Vanderbilt University, Owen Graduate School of Management**  
Nashville, TN USA  
*Assistant Professor of Finance* July 2012 to Present
- EDUCATION **UNC - Chapel Hill Kenan-Flagler Business School**, Chapel Hill, NC USA  
Ph.D., Business Administration - Finance, May 2012  
**Massachusetts Institute of Technology**, Cambridge, MA USA  
M.S., Chemical Engineering Practice, September 1998  
**Virginia Tech**, Blacksburg, VA USA  
B.S., Chemical Engineering, May 1997
- PUBLICATIONS **Connecting Two Markets: An Equilibrium Framework for Shorts, Longs and Stock Loans** by Jesse Blocher, Adam V. Reed and Ed Van Wesep, Journal of Financial Economics 108 (2013) p302-322
- WORKING PAPERS **The Externalities of Crowded Trades** (2013) by Jesse Blocher (Formerly “Contagious Capital: A Network Analysis of Interconnected Intermediaries”)
  - To be presented at the 2014 American Finance Association meeting in Philadelphia, PA
  - Presented at the 2011 Financial Research Association meeting in Las Vegas, NV
  - Winner of Financial Research Association Michael J. Barclay Award for best solo-authored paper by a young scholar (Ph.D. student or Assistant Professor with Ph.D. in last three years)
  - Presented at the 2011 Washington University Olin School of Business Corporate Finance Conference Ph.D. Poster Session**The Long and the Short of it: Evidence of Year-End Price Manipulation by Short Sellers** (2011) by Jesse Blocher, Joseph Engelberg and Adam V. Reed
  - Winner of BNP Paribas Hedge Fund Center at Singapore Management Uni-

versity research award.

- Presented at 2012 American Finance Association meetings in Chicago.

TEACHING

MBA

- Vanderbilt University Owen Graduate School of Management (Fall 2012) Corporate Valuation.
- UNC Kenan-Flagler EMBA and ONEMBA (Global) Programs (2009-2011) Team Building Coach and Facilitator. Rating 4.9/5

Undergraduate

- UNC Kenan-Flagler Business School: Corporate Finance, Spring 2012 Teacher Rating 4.5/5
- UNC Kenan-Flagler Business School: Advanced Corporate Finance, Summer 2010. Teacher Rating 4.2/5

INVITED

SEMINARS

2011: Washington University at St. Louis (PhD Poster Session)

2012: Tulane, Boston College, Michigan, FRB-Boston, FRB-New York, Case Western Reserve University, Georgia, Vanderbilt, Virginia (Darden)

2013: Securites and Exchange Commission, University of Delaware (scheduled)

PROGRAM

COMMITTEES

Society for Financial Studies (SFS) Cavalcade, Georgetown University, Washington, DC, May 2014

AWARDS

Beta Gamma Sigma (Honor Society), 2013

Winner of the Shmuel Kandel Award (Outstanding North American Ph.D. Student in Financial Economics), The Utah Winter Finance Conference, 2012

AFA Travel Award, 2010.

Keith and Helen Rumbel Scholarship, 1998, MIT

Commonwealth Scholar, 1997, Virginia Tech

PROFESSIONAL

EXPERIENCE

**TIAA-CREF**, Charlotte, NC USA

*Personalized Advice Technology Development Manager*

**2005 to 2007**

**Charlotte-Mecklenberg Schools**, Charlotte, North Carolina USA

*High School Math Teacher*

**2003 to 2004**

**Accenture**, Charlotte, NC USA

*Consultant*

**1998 to 2003**

TECHNICAL

SKILLS

Data Analysis: MATLAB, SAS (advanced); R, Stata (intermediate)

Programming: SQL, Perl, UNIX shell scripting, Java, C

Operating Systems: OSX, Linux, other UNIX variants, Microsoft Windows

CITIZENSHIP

USA

REFERENCES

Jennifer Conrad  
Professor of Finance  
UNC-Chapel Hill  
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Adam Reed  
Associate Professor of Finance  
UNC-Chapel Hill  
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Joseph Engelberg  
Assistant Professor of Finance  
UC-San Diego  
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Greg Brown  
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Pab Jotikasthira  
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Peter Mucha  
Professor of Applied Mathematics  
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