Travis L. Johnson

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Positions Held

Assistant Professor of Finance
McCombs School of Business, The University of Texas at Austin, 2012–Present

Visiting Assistant Professor of Finance
Sloan School of Management, Massachusetts Institute of Technology, 2015–2016

Education

PhD in Finance, Stanford Graduate School of Business, 2012

BS in Mathematics, Massachusetts Institute of Technology, 2007

Publications

- The Option to Stock Volume Ratio and Future Returns (with Eric C. So)
  Journal of Financial Economics 106 (2012), 262-286
- Risk Premia and the VIX Term Structure
  Journal of Financial and Quantitative Analysis, Forthcoming
- A Simple Multimarket Measure of Information Asymmetry (with Eric C. So)
  Management Science, Forthcoming
- Time Will Tell: Information in the Timing of Schedule Earnings News (with Eric C. So)
  Journal of Financial and Quantitative Analysis, Forthcoming
- Asymmetric Trading Costs Prior to Earnings Announcements: Implications for Price Discovery and Returns (with Eric C. So)
  Journal of Accounting Research, Conditionally Accepted

Working Papers

- Return Predictability Revisited Using Weighted Least Squares, 2017
- Reputation and Investor Activism (with Nathan Swem), 2017

Invited Talks

(* = presented by co-author)

The Option to Stock Volume Ratio and Future Returns
2010: Western Finance Association Meeting

Risk Premia and the VIX Term Structure
2012: Boston College, Dartmouth College, Notre Dame University, Rice University, University of California-Berkeley, University of Houston, University of Maryland, University of Rochester, University of Pennsylvania, University of Texas at Austin, University of Wisconsin-Madison

A Simple Multimarket Measure of Information Asymmetry
- 2013: Financial Research Association Meeting, Lone Star Conference
- 2014: Finance Down Under Conference, The University of Texas at San Antonio

Time Will Tell: Information in the Timing of Schedule Earnings News
- 2014: Citigroup Quant Research Conference*, Miami Behavioral Finance Conference*

Asymmetric Trading Costs Prior to Earnings Announcements: Implications for Price Discovery and Returns
- 2015: Western Finance Association Meeting, Stanford University Summer Camp*

Return Predictability Revisited Using Weighted Least Squares
- 2015: Southern Finance Association Meeting, University of California San Diego
- 2016: Imperial College Conference on Advances in the Analysis of Hedge Fund Strategies
- 2017: American Finance Association Meeting, Texas Finance Festival

Reputation and Hedge Fund Activism
- 2016: Paris Hedge Fund Research Conference, Center for the Economic Analysis of Risk Conference at Georgia State University

Professional Service

Conference Discussions
- 2014: ITAM Conference, Lone Star Conference
- 2015: European Finance Association Meeting, Southern Finance Association Meeting
- 2016: American Finance Association Meeting, SFS Cavalcade
- 2017: Financial Intermediation Research Conference, European Finance Association Meeting

Conference Session Chair
- 2016: Western Finance Association Meeting
- 2018: American Finance Association Meeting

Conference Program Committees
- European Finance Association, Finance Down Under Conference, Financial Management Association Meeting, Midwest Finance Association, SFS Finance Cavalcade, Texas Finance Festival, Texas Quantitative Finance Festival, Western Finance Association Meeting

Ad-hoc Refereeing
- American Economic Journal: Applied Economics, Journal of Accounting Research, Journal of Accounting and Economics, Journal of Empirical Finance, Journal of Finance, Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Journal of Financial Markets, Journal of Political Economy, Review of Finance, and Review of Financial Studies

Dissertation Committees (* = advisor)
- Denys Maslov (2014, Moody's Analytics)
- Sergey Maslennikov* (2015, Moody's Analytics)
- Nathan Swem (2016, Federal Reserve Board of Governors)

Teaching

McCombs School of Business, The University of Texas at Austin

- Empirical Asset Pricing (PhD), 2014, 2016
- Investment Management: Quantitative (Undergraduate), 2014
- Investment Theory and Practice (MBA), 2013-2014
- Investment Management (Undergraduate), 2013-2014
- Investment Theory and Practice (MPA), 2013

Sloan School of Management, MIT

- Managerial Finance (Undergraduate), 2015
- Managerial Finance (MBA), 2015