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 52 (2017), 2461-2490
- Asymmetric Trading Costs Prior to Earnings Announcements: Implications for Price Discovery and Returns (with Eric C. So)
  Journal of Accounting Research 56 (2018), 217-263
- 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

Working Papers

- A Fresh Look at Return Predictability Using a More Efficient Estimator, 2018
- Reputation and Investor Activism (with Nathan Swem), 2017
- Distortions Caused by Institutional Securities Lending (with Gregory Weitzner), 2017

Invited Talks

2010: Western Finance Association Meeting
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
2013: Financial Research Association Meeting, Lone Star Conference
2014: Finance Down Under Conference, The University of Texas at San Antonio
2015: Southern Finance Association Meeting, University of California San Diego, Western Finance Association Meeting

2016: CEAR Conference at Georgia State University, Imperial College Conference on Advances in the Analysis of Hedge Fund Strategies, Paris Hedge Fund Research Conference
2017: American Finance Association Meeting, Texas Finance Festival, University of North Carolina at Chapel Hill

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 Society Conference, European Finance Association Meeting, CBOE Conference on Derivatives and Volatility
2018: Financial Accounting and Reporting Section Midyear 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)
- Amin Shams (Expected in 2019)

Teaching

McCombs School of Business, The University of Texas at Austin
- Investment Management (Undergraduate), 2013, 2017
- Empirical Asset Pricing (PhD), 2014, 2016
- Investment Management: Quantitative (Undergraduate), 2014
- Investment Theory and Practice (MBA), 2013-2014
- Investment Theory and Practice (MPA), 2013

Sloan School of Management, MIT
- Managerial Finance (Undergraduate), 2015
- Managerial Finance (MBA), 2015