

Brian Boyer

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Education

- Ph.D., University of Michigan Business School, 2004
- B.A. (with honors), Brigham Young University, Economics, 1996

Academic Appointments

- Brigham Young University, Associate Professor of Finance, 2011-present
- Brigham Young University, Assistant Professor of Finance, 2004-2011

Publications

- Style Related Comovement: Fundamentals or Labels?
Journal of Finance, 2011, 66, 307-332.
- Expected Idiosyncratic Skewness,
with Todd Mitton and Keith Vorkink, 2010, *Review of Financial Studies*, 23, 169-202.
- Investor Flows and Stock Market Returns,
with Lu Zheng, 2009 *Journal of Empirical Finance*, 16, 87-100.
- How do Crises Spread? Evidence from Accessible and Inaccessible Stock Indices,
with Kathy Yuan and Tomomi Kumagai, 2006, *Journal of Finance*, 61, 957-1003.
- A Comparison of Partially Adaptive and Reweighted Least Squares Estimation,
with James McDonald and Whitney Newey, 2003, *Econometric Reviews*, 22, 115-134.
- Evaluating Forecasts of Correlation Using Option Pricing,
with Michael Gibson, 1998, *Journal of Derivatives*, 6, 18-38.

Working Papers and Work in Progress

- Stock Options as Lotteries (with Keith Vorkink)
under review, *Journal of Finance*, 7/2011
- Bubbles (with Tyler Shumway and Ryan Israelsen)
- Ultra ETFs and Excess Return Comovement (with Taylor Nadauld and Keith Vorkink)
- Pitfalls in Tests for Changing Correlations (with Michael Gibson and Mico Loretan)

Presentations

- University of Michigan, February 2011
- BYU, November 2010
- Florida State, September 2010
- BYU, February 2007
- WFA Portland, June 2005
- University of Utah, September 2004
- EFA Maastricht, August 2004
- AFA Washington D.C., January 2002
- 7th Annual Derivatives Securities Conference, 1997
- Washington Area Finance Association Meetings, 1997

Professional Service

- Discussant, AFA Denver, 2011 (Zhiyi Qian)
- Session Chair, AFA Atlanta, 2010 (Short Selling)
- Discussant, WFA San Diego, 2009 (Andrey D. Ukhov)
- Discussant, Florida State Beach Conference, 2009 (M. Deniz Yavuz)
- Discussant, EFA Maastricht, 2004 (Alexander David)
- Discussant, WFA Park City, 2002 (Terry Odean)
- Discussant, University of Michigan International Colloquia, 2001 (Richard Lyons)
- Referee: *Journal of Finance*; *Review of Financial Studies*; *Journal of Financial Economics*; *Journal of Financial and Quantitative Analysis*; *Review of Asset Pricing*; *Review of Economics and Statistics*; *Management Science*; *Journal of Applied Econometrics*; *Journal of Economic Dynamics and Control*; *Journal of Banking and Finance*; *Journal of International Money and Finance*; *Journal of Money, Credit and Banking*; *Journal of Empirical Finance*; *Journal of Financial Intermediation*; *Journal of Real Estate Finance and Economics*; *European Journal of Finance*; *Real Estate Economics*; *Financial Review*; *Finance Letters*; *Journal of Quantitative Finance*; *The Quarterly Review of Finance and Economics*; *Global Finance Journal*; *Journal of Economics and Business*; *Computational Statistics and Data Analysis*

Academic Honors and Awards

- Outstanding Research Award, BYU Finance Department, 2011
- Outstanding Finance Professor of the Year, BYU Finance Society, 2009
- Outstanding Teacher Award, BYU Business Management Department, 2008
- NASDAQ Fellow, University of Michigan, 1998-2001

Professional Experience

- PhD Intern, Board of Governors of the Federal Reserve, Washington D.C., Trading and Risk Analysis, Summer 2003.
- Research Assistant, Board of Governors of the Federal Reserve, Washington D.C., International Banking, 1996-1998.