

## MATHIJS A. VAN DIJK

Curriculum Vitae, May 2006

Department of Finance  
The Ohio State University  
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### EDUCATION

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Ph.D. in Finance, 2002

Maastricht University, The Netherlands

Princeton University, NJ, Visiting Doctoral Student, Fall 1999

M.Sc. in Econometrics, 1996, *Cum Laude*

Erasmus University Rotterdam, The Netherlands

Warwick Business School, U.K., Visiting Graduate Student, Fall 1994

### ACADEMIC APPOINTMENTS

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2005–2006	Visiting Scholar	The Ohio State University Department of Finance
2005–present	Associate Professor of Finance (with tenure)	RSM Erasmus University Department of Financial Management
2001–2004	Assistant Professor of Finance	RSM Erasmus University Department of Financial Management
2000	Assistant Professor of Finance	Maastricht University Department of Finance

### PUBLISHED ARTICLES (INTERNATIONAL REFEREED JOURNALS)

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“Foreign Exchange Markets: Overview of the Special Issue” (with Kees G. Koedijk and James R. Lothian), *Journal of International Money and Finance*, 25, 1–6, 2006.

“Purchasing Power Parity and the Euro Area” (with Kees G. Koedijk and Ben Tims), *Journal of International Money and Finance*, 23, 1081–1107, 2004.

“Perspectives: Global Risk Factors and the Cost of Capital” (with Kees G. Koedijk), *Financial Analysts Journal*, 60, 32–38, March/April, 2004.

“The Cost of Capital of Cross-Listed Firms” (with Kees G. Koedijk), *European Financial Management*, 10, 465–486, 2004.

“The Cost of Capital in International Financial Markets: Local or Global?” (with Kees G. Koedijk, Clemens J.M. Kool, and Peter C. Schotman), *Journal of International Money and Finance*, 21, 905–929, 2002.

“The Re-emergence of PPP in the 1990s” (with Kees G. Koedijk and Peter C. Schotman), *Journal of International Money and Finance*, 17, 51–61, 1998.

“Resource Misallocation and Mark-ups: An Alternative Estimation Technique for Harberger Triangles” (with Peter A.G. van Bergeijk), *Economics Letters*, 54, 165–167, 1997.

## **PUBLISHED ARTICLES (NATIONAL REFEREED JOURNALS)**

“Global Risk Factors and the Cost of Capital” (with Kees G. Koedijk), *Tijdschrift voor Corporate Finance*, Vol. 8, No 2, 6-12, 2003.

“Marktwerving, Mark-up Ratio's en Marktmacht in Nederland” (with Peter A.G. van Bergeijk), *Tijdschrift voor de Politieke Economie*, Vol. 19, No 3, 9-28, 1997.

## **WORKING PAPERS**

“The Limits of Arbitrage: Evidence from Dual-Listed Companies” (with Abe de Jong and Leonard Rosenthal), March 2006.

“Is Size Dead? A Review of the Size Effect in Equity Returns,” April 2006.

“Inflation Risk and International Asset Returns” (with Gerard A. Moerman), March 2006.

“Purchasing Power Parity and Heterogeneous Mean Reversion” (with Kees G. Koedijk and Ben Tims), December 2005.

“Dividing the Pie: Asymmetrically Informed Dealers and Market Transparency” (with Mark D. Flood, Kees G. Koedijk, and Irma W. van Leeuwen), revise & resubmit at the *Journal of International Financial Markets, Institutions, and Money*, June 2002.

## **WORK IN PROGRESS**

“Commonality in International Financial Markets” (with G. Andrew Karolyi and Kuan-Hui Lee)

“One Size Fits All: A Reassessment of the Size Effect” (with Kewei Hou)

“What Drives Value Creation in Cross-Listings?” (with Peter G.J. Roosenboom)

“International Exchange Rate Exposure” (with Gordon M. Bodnar and Abe de Jong)

## **PRESENTATIONS (SELECTED)**

2006	Ohio State University (Department of Economics) Fordham University (Graduate School of Business Administration) Washington Area Finance Association Meeting Ohio State University (Fisher College of Business) University of Wisconsin-Madison (Department of Economics)
2005	Ohio State University (Fisher College of Business) University of Virginia (Darden Graduate School of Business) Tilburg University
2004	Harvard University (Andrei Shleifer's behavioral finance Ph.D. class) INSEAD European Finance Association Meeting, Maastricht, The Netherlands
2003	XII International “Tor Vergata” Conference on Banking and Finance, Rome, Italy Northern Finance Association Meetings, Quebec City, Canada
2002	Quantitative Methods in Finance Conference, Cairns, Australia
2001	X International “Tor Vergata” Conference on Banking and Finance, Rome, Italy
2000	University of Amsterdam
1999	Econometric Society European Meeting, Santiago de Compostela, Spain
1998	European Finance Association Meeting, Fontainebleau, France Real Exchange Rates: Recent Theories & Evidence, CEPR and ONB, Vienna, Austria
1997	Econometric Society European Meeting, Toulouse, France

## **ACADEMIC ACTIVITIES**

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2003–present	Member, Erasmus Research Institute of Management ( <a href="http://www.erim.eur.nl/">http://www.erim.eur.nl/</a> )
2005–present	Director, The Trans-Atlantic Finance Institute ( <a href="http://www.tafi.org">http://www.tafi.org</a> )
2001–2005	Executive committee, Department of Financial Management
2005–present	Ph.D. dissertation committee, Thuy Nguyen (with Abe de Jong and Kees G. Koedijk)

## **TEACHING EXPERIENCE**

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### *RSM Erasmus University*

2003–2005	Financial Crises and Crashes	undergraduate (Bachelor Thesis)
2002–2005	Mergers and Acquisitions	graduate and undergraduate
2001–2005	Corporate Finance	undergraduate
2002	Capita Selecta Corporate Finance	undergraduate
2001	Cases in Corporate Finance	undergraduate

### *Maastricht University*

2000	Corporate Finance	undergraduate
2000	Value Based Management	undergraduate

## **OTHER PROFESSIONAL ACTIVITIES**

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Referee for *Econometric Reviews*, *The Financial Review*, *Journal of Banking and Finance*, *Journal of Empirical Finance*, *Journal of International Money and Finance*, *Review of International Economics*.

2006	Discussant at the Weiss Center Conference on “Global Asset Allocation Strategies” (Wharton Impact Conference)
	Discussant at the Washington Area Finance Association Meeting
2005	Co-organizer <i>Journal of International Money and Finance</i> conference on “Foreign exchange markets” and Guest Editor of the special conference issue of JIMF
2004	Supervisor Thesis Project, Schlumberger MBA, Rotterdam School of Management Consultancy Project “Corporate Real Estate and Corporate Takeovers” for Deloitte (with Dirk Brounen and Piet M.A. Eichholtz)
	Discussant at the European Finance Association Meeting, Maastricht, The Netherlands
2003	Discussant at the Northern Finance Association Meetings, Quebec City, Canada
1999	Chair at the Econometric Society European Meeting, Santiago de Compostela, Spain
1998	Discussant at the European Finance Association Meeting, Fontainebleau, France
1997	Chair at the Econometric Society European Meeting, Toulouse, France

## **FELLOWSHIPS AND GRANTS**

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Erasmus University Board’s Research Stimulation Grant (2005, 2006)  
Dutch Organization for Scientific Research (NWO) International Fellowship (2005)  
Erasmus Research Institute of Management (ERIM) Fellowship (2005)  
Vereniging Trustfonds Erasmus Universiteit Rotterdam Travel Grant (2002)  
Limburg Institute of Financial Economics Grant (1999)  
Maastricht research school of Economics of TEchnology and ORganizations (METEOR) Grant (1999)  
Dutch Organization for Scientific Research (NWO) International Fellowship (1999)