ANCHADA AIDA CHAROENROOK

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Email: charoenrook@smu.edu or workaida@live.com

POSITION DESIRED: Assistant Professor of Finance, Financial management, portfolio manager, or derivative product manager

AREAS OF INTEREST INTERESTS

Research: Theoretical and empirical asset pricing; derivative securities; risk management; corporate finance theory as related to security pricing; economic modeling

Teaching: Taught MBA, M.S. Finance, Undergraduate, and part-time MBA classes in Investments, derivative securities, and fixed-income assets, fundamental of finance, and corporate finance

VISA STATUS: EU passport (gender:female)

EDUCATION

Ph.D. Finance, University of Michigan, Ann Arbor, MI, June 2000

M.S. Financial Engineering, University of Michigan, Ann Arbor (U of M), 1999

Ph.D. and M.S. Electrical Engineering, University of Washington, Seattle 1995

B.S. Electrical Engineering, Chulalongkorn University, Thailand (magna cum laude)

WORK EXPERIENCE

Visiting Assistant Professor	**Cox Business School, Southern Methodist University**	**2009-present**
Visiting Assistant Professor	Olin Business School, Washington University, St. Louis (median teaching evaluations 9/10)	2006-2008
Assistant Professor	Owen Graduate School of Management, Vanderbilt University	09/2000-2005
Research assistant	Finance Department, University of Michigan, Ann Arbor	
Instructor program,	Finance Department and Financial Engineering University of Michigan, Ann Arbor	1998-1999
Research assistant and guest lecturer	Electrical Engineering Dept., University of Washington	1993-1995

National semiconductors Inc. Quality assurance engineer for semiconductor products 1990-1991

TEACHING EXPERIENCE

Teach at the undergraduate level, MBA, MS in Finance, Part time MBA, Ph.D.
Classes taught: Investments, Derivatives, Option and Futures (Introduction and advanced), Fixed income securities and markets. Teaching interest other than above: Financial Engineering and Core Finance.

PUBLICATIONS

Charoenrook, Anchada, and Craig Lewis, "Information and Selective Disclosure." *Financial Management.*

Charoenrook, Anchada, and M. Soma, "A Fault Diagnosis Technique for Flash ADCs," *IEEE-Transactions-on-Circuits-and-Systems-II:-Analog-and-Digital-Signal-Processing. vol.43, no.61,* pp. 445-57, June 1996.

Charoenrook, Anchada and M. Soma, "A Fault Diagnosis Technique for Subranging ADCs," *Proceedings of the Third Asian Test Symposium*, pp. 367-72, Japan, 15-17 November, 1994.

Charoenrook, Anchada and M. Soma, "A Linear Wide-Dynamic-Range BiCMOS Operational Transconductance Amplifier for High Frequency Applications," *Proceedings of the Asia Pacific Conference on Circuits and Systems*, pp. 576-80, December, 1994.

Charoenrook, Anchada and M. Soma "Fault Diagnosis of Flash ADC using DNL Test," *Proceedings of the IEEE International Test Conference*, pp. 680-690, Baltimore, October 1993.

WORKING PAPERS

Charoenrook, Anchada, and Jennifer Conrad, "Identifying Risk-Based Factors," Working paper, Washington University, St. Louis. Presented at AFA 2006. Third-round revision at JF.

Charoenrook, Anchada, "Does Sentiment Matter?," Working paper, The Owen Graduate School of Management Vanderbilt University. Third-round revision at JFQA.

Charoenrook, Anchada and Hazem Daouk, "Market-Wide Short Selling Restrictions," Working paper, The Owen Graduate School of Management, Vanderbilt University. Second-round revision at Journal of international Monetary and Finance.

Charoenrook, Anchada and Hazem Daouk, "Conditional Skewness of Aggregate Markets Returns," Working paper, The Owen Graduate School of Management, Vanderbilt University. AAII best paper award at SWFA conference.

Charoenrook, Anchada, "The Role of Capital Structure in Cross-sectional Tests of Equity Returns," Working paper, The Owen Graduate School of Management, Vanderbilt University.

Charoenrook, Anchada and Anjan V. Thakor, "A Theory of Conspicuous Consumption in Competitive Markets," Working paper, The University of Michigan Business School.

CURRENT PROJECTS

- Study of brain function during financial decisions,
- Sentiment and stock returns
- The source of gains in momentum trading strategy.

HONORS AND AWARDS

Gilmore scholarship award (U of M), Gessner award for academic achievement (U of M) Fulbright scholar, National Science Foundation scholarship

PRESENTATIONS

American Finance Association Conference, Financial Management Association Conference, Emory University, Georgia Institute of Technology, Michigan State University, Penn State University, Southern Methodist University, University of British Columbia, University of Washington, Vanderbilt University, Yale University.

SELECTED PROFESSIONAL SERVICE

Discussant and session chair at Financial Management Association Conference, Discussant at WFA and AFA.

REFEREE

Journal of financial and quantitative analysis, Journal of financial research, Journal of empirical finanace, Journal of financial intermediation, FMA conference (US and European), Annual conference on corporate finance, Journal of finance

LANGUAGE AND TECHNICAL SKILLS

Fluent in Spanish, Thai, and Italian (less so). Proficient in C++ , MATLAB, SAS, and most statistical programs

REFERENCE

Professor William Christie, Owen School of Management, Vanderbilt University, Nashville, TN 37203. Phone: (615) 343-7802. Email: Bill.Christie@owen.vanderbilt.edu.

Professor Anjan Thakor, Olin School of Management, Washington University, St. Louis., One Brookings, campus box. 1133, Phone: (314) 935-8568. Email: thakor@wustl.edu.

Professor Jennifer Conrad, University of North Carolina, CB #3490, Chapel Hill, NC 27599-3490. Phone: (919) 962-3132. Email: j_conrad@unc.edu.

Professor Craig Lewis, Owen School of Management, Vanderbilt University, Nashville, TN 37203. Phone: (615) 322-2626. Email: craig.lewis@owen.vanderbilt.edu.

Charitable work

I work as a Spanish-English translator for medical care for children.

$Independent Study Supervisor for Rosemary Bailey (New Mexico State University), "The Role of an Investment Analyst in Portfolio Formation."

$Independent Study Supervisor for Jessica Auza (Florida International University), "Strategies for the Improvement of Financial Investments in Peru."

$Special Topic Supervisor for Ching-Yi Hsiao (Florida International University), "The Euro: Will It Ever Beat the Dollar?"

$Independent Study Supervisor for Andres Poggio (Florida International University), "Technical Analysis."

$Independent Study Supervisor for Mahendra K. Sinanan (Florida International University), "The Technical Analysis of the Financial Markets."