Virgilio Zurita

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Employment

Baylor University, Hankamer School of Business
Assistant Professor of Finance — From 2016

Education

Ph.D. in Finance, University of Houston (2016)

M.S. in Finance, Universidad del CEMA (2006)

B.S. in Economics, Universidad Nacional de Cordoba (2004)

Research Interests

Asset Pricing, Investments, Derivatives, Credit Risk, Commodities, International Finance

Published and Accepted Papers

Economic and Financial Determinants of Credit Risk Premiums in the Sovereign CDS Market (with Hitesh Doshi and Kris Jacobs), 2017, *Review of Asset Pricing Studies*, 7, 1, 43–80.

Digesting FOREXS: Information Transmission Across Asset Classes and Return Predictability (with Joon Woo Bae and Zhi Da), Accepted, *Management Science.*

Never a Dull Moment: Entropy Risk in Commodity Markets (with Fousseni Chabi-Yo and Hitesh Doshi), Accepted, *Review of Asset Pricing Studies.* Media Coverage: Financial Times**.**

Working Papers

Blame it on the weather: Market implied weather volatility and firm performance (with Joon Woo Bae, Yoontae Jeon and Stephen Szaura)

The Low Energy Investor: Energy Risks, Investments and Stock Returns

Weather Variance Risk Premia (with Joon Woo Bae, Yoontae Jeon and Stephen Szaura)

Corporate Hedging, Investment, and Higher Moments of Stock Returns (with Hitesh Doshi and Praveen Kumar)

Financial Frictions and Loan Spreads, Revise and Resubmit, *Journal of Financial and Quantitative Analysis.*

Work in Progress

Default risk and willingness to pay

Global warming, local frictions

Conference Presentations and Discussions*

SFS Finance Cavalcade (2014), European Sovereign Debt Crisis Conference (2015), RMI Annual Risk Management Conference (2015), FMA (2015), FMA Doctoral Student Consortium (2015), Northern Finance Association (2017, 2021, 2022), MFA (2018*), Lone Star Finance Conference (2018*, 2020), Carnegie Mellon Commodity and Energy Markets Association Annual Meeting (2019, 2x), JPMCC International Commodities Symposium (2019, 2023), Commodities, Volatility, and Risk Management Conference (2019), OU-RFS Energy and Commodities Finance Conference (2019), China International Conference in Finance (2022)

Academic Service

Lone Star Finance Conference 2017 (Conference organizer and co-chair)
MFA 2020 (Program committee member)

Teaching Experience

Instructor: Fundamentals of Financial Management (2017-2023), Investment Management (2014), Seminar Series in Financial Economics (2019)

Honors and Scholarships

Best Bauer Dissertation Award (2016), Dean's Award for Academic Excellence (2016), FMA Doctoral Student Consortium (2015), American Finance Association Travel Grant (2014), Clay Carter Academic Excellence Award in Finance (2013), Presidential Fellowship, Graduate Fellowship

Professional Experience

Convex Management L.L.C., Quantitative Strategist/Trader	(2009-2010)
Convex Management L.L.C., Senior Quantitative Analyst	(2008)
McGraw-Hill Financial, Inc., Senior Quantitative Analyst	(2007)
Central Bank of Argentina, Senior Economist	(2006)

Computer Skills

Matlab, Stata, VBA, Python, R, Mathematica, XML, Bloomberg API

Languages

Fluency in English, French, and Spanish