

# Daniel Weagley

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Citizenship: USA

## ***Employment***

Georgia Institute of Technology, Scheller College of Business  
*Assistant Professor of Finance* (2014-Present)

## ***Education***

University of Michigan, Ross School of Business  
*Ph.D., Finance* (2008-2014)

University of Missouri, Trulaske College of Business  
*BSBA, Economics and Finance, summa cum laude* (2004-2008)

## ***Research Interests***

Financial intermediary asset pricing, behavioral finance, the government and financial markets, climate and weather risk sharing

## ***Publications***

1. Purnanandam, A. and Weagley, D. (2016), [Can Markets Discipline Government Agencies? Evidence from the Weather Derivatives Market](#). *The Journal of Finance*, 71: 303-334.
2. [Financial Sector Stress and Asset Prices: Evidence from the Weather Derivatives Market](#). *Review of Financial Studies*, forthcoming.

## ***Working Papers***

[Disaster Lending: The Distributional Consequences of Government Lending Programs](#) with Taylor Begley, Umit Gurun and Amiyatosh Purnanandam

- 2018 BYU Red Rock Conference (scheduled, co-author), 2018 Mechanism Design for Social Good Workshop

[Seeing the Forest Through the Trees: Do Investors Underreact to Systemic Events?](#) with Matt Linn

- 2018 Northern Finance Association Conference (scheduled, co-author)

*Can Individual Investors Time Bubbles?* with Jussi Keppo and Tyler Shumway

- 2012 U. of Michigan Finance & Economics Conference (co-author), 2014 Finance Research Workshop, IIM Calcutta (co-author), 2014 Helsinki Finance Summit, 2015 Household Economics and Decision-Making Conference, 2016 American Economic Association Annual Meeting

### ***Preliminary Work***

*Heuristics, Cognitive Reference Points and Investor Consideration Sets* with Sudheer Chava and Soohun Kim

### ***Journal Referee***

Review of Financial Studies, Review of Finance, The Accounting Review, Journal of Banking and Finance, Journal of Financial Markets, Multinational Finance Journal

### ***Conference Service***

**2018:** Midwest Finance Association Annual Meeting (D), Financial Management Association Annual Meeting (R)

**2017:** Financial Management Association Annual Meeting (R, SO)

**2016:** SFS Cavalcade (D), Midwest Finance Association Annual Meeting (D)

**2015:** SFS Cavalcade (SC), Financial Management Association Annual Meeting (R, SO), Midwest Finance Association Annual Meeting (R)

*R = Referee, SO=Session Organizer, SC=Session Chair, D=Discussant*

### ***Conference Presentations (\* by co-author)***

**2018:** Mechanism Design for Social Good Workshop, BYU Red Rock Conference\* (scheduled), Northern Finance Association Conference\* (scheduled),

**2016:** American Economic Association, University of Kentucky Finance Conference, Western Finance Association, European Finance Association, Northern Finance Associ-

ation

**2015:** OU Energy Finance Research Conference, Household Economics and Decision-Making Conference (Cleveland Fed), All-Georgia Finance Conference

**2014:** Helsinki Finance Summit, Finance Research Workshop (IIM Calcutta)\*

**2012:** NBER Meetings on Economics of Commodities Market\*, U. of Michigan Finance & Economics Conference\*

### ***Seminar Presentations***

Georgia Institute of Technology, University of Miami, Indiana University, Rutgers University, Federal Reserve Board, Temple University, Southern Methodist University, University of Oklahoma, Washington University (Olin), Purdue University

### ***Media Mentions***

Boston Globe (October 2015), WSJ MarketWatch (February 2014), CME Group Open-Markets Magazine (April 2013)

### ***Service to Tech***

Georgia Tech Climate Change Fellow (2018-), QCF Admissions Committee (2015-present), Seminar Series Co-Coordinator (2015-present), Brown Bag Series Co-Coordinator (2015-16), Southeastern Hedge Fund Association Competition Faculty Coordinator (2017-), CQA Investment Challenge Faculty Advisor (2018)