

# 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* (2014)

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

## Publications

1. Can Markets Discipline Government Agencies? Evidence from the Weather Derivatives Market with Amiyatosh Purnanandam. *Journal of Finance*, 2016, 71, 303–334.
2. Financial Sector Stress and Risk Sharing: Evidence from the Weather Derivatives Market. *Review of Financial Studies*, 2019, 32(6), 2456–2497.
3. Are Monthly Market Returns Predictable? with Jussi Keppo and Tyler Shumway. *The Review of Asset Pricing Studies*, 2021, Volume 11, Issue 4, 806–836.
4. Revealed Heuristics: Evidence from Investment Consultants’ Search Behavior with Sudheer Chava and Soohun Kim. *The Review of Asset Pricing Studies*, 2022, Volume 12, Issue 2, 543–592.
5. Firm Finances and the Spread of COVID-19: Evidence from Nursing Homes with Taylor Begley. *The Review of Corporate Finance Studies*. Forthcoming.

## Working Papers

1. Disaster Lending: “Fair” Prices, but “Unfair” Access  
with Taylor Begley, Umit Gurun and Amiyatosh Purnanandam
  - *R&R Management Science*
  - 2020 American Finance Association Annual Meeting, 2019 MoFiR Workshop, 2019 FIRS, 2019 Front Range Finance Seminar, 2019 University of Kentucky Finance Conference, 2019 Chicago Financial Institutions Conference, 2019 European Banking Center Network Conference, 2019 Finance Down Under Conference, 2019 Midwest Finance Association Meeting, 2018 BYU Red Rock Conference, 2018 Mechanism Design for Social Good Workshop

2. From L.A. to Boise: How Migration Has Changed During the COVID-19 Pandemic  
with Peter Haslag
  - *R&R Journal of Financial and Quantitative Analysis*
3. Uncovering Financial Constraints  
with Matt Linn
  - *R&R Journal of Financial and Quantitative Analysis*
  - 2022 UF Research Conference on Machine Learning in Finance, 2020 Midwest Finance Association Annual Meeting, 2019 First Dolomites Winter Finance Conference, 2018 Northern Finance Association Conference
4. Long-Run Labor Costs of Housing Booms and Busts  
with Taylor Begley and Peter Haslag
  - 2020 RCFS/RAPS Winter Conference, 2020 Finance Down Under Conference, 2019 Federal Reserve Bank of Atlanta - Georgia State University Real Estate Conference, 2020 Labor and Finance Group Conference at Georgia Tech (postponed), 2020 Labor and Finance Group Conference at IFN in Stockholm, European Finance Association Annual Meeting
5. A Flash in the Pan(demic)? Migration Risks and Municipal Bonds  
with Matthew Gustafson, Peter Haslag and Zihan Ye
  - 2023 AEA\*, 2022 Financial Markets and Corporate Governance

\* = scheduled

## Works in Progress

6. The Nature of Ownership and Stock Returns  
with John Kim and Soohun Kim
  - 2022 China International Conference in Finance\*, 2022 International Conference of the Financial Engineering and Banking Society\*, 2022 Financial Markets and Corporate Governance

## Journal Referee

Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Review of Finance, Management Science, The Accounting Review, Journal of Banking and Finance, Journal of Financial Intermediation, Journal of Financial Markets, Journal of Corporate Finance

## Conference Service

- 2022:** Labor and Finance Group Meeting at Georgia Tech (PC), China International Conference in Finance (D), Financial Markets and Corporate Governance (D)
- 2021:** American Finance Association (D), Financial Management Association (PC)
- 2020:** Financial Intermediation Research Society Annual Conference (PC), Financial Management Association (PC), Labor and Finance Group Conference at Georgia Tech (PC)
- 2019:** European Banking Center Network Conference (D), Financial Management Association Annual Meeting (PC, SO), Financial Management Association European Conference (PC)
- 2018:** Midwest Finance Association (D), Financial Management Association (R)
- 2017:** Financial Management Association (R, SO)

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

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

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

## **Invited Talks and Conference Presentations**

**2023:** AEA (scheduled)

**2022:** UF Research Conference on Machine Learning in Finance\*, China International Conference in Finance\*, ECGI Corporations and COVID-19 Conference, Financial Markets and Corporate Governance

**2021:** FIRS, Western Finance Association\*, Eastern Finance Association\*

**2020:** AFA, Emory University, RCFS/RAPS Winter Conference, Finance Down Under Conference\*, University of Connecticut, Midwest Finance Association\*, Labor and Finance Group Conference at Georgia Tech (postponed), Labor and Finance Group Conference at IFN in Stockholm\*, European Finance Association\*

**2019:** Western Finance Association, SFS Cavalcade, FIRS\*, Northern Finance Association\*, Oregon Summer Finance, MoFiR, Helsinki Finance Summit\*, Front Range Finance Conference, University of Kentucky Finance Conference\*, Chicago Financial Institutions Conference\*, Federal Reserve Bank of Atlanta - Georgia State University Real Estate Conference\*, European Banking Center Network Conference, Mid-Atlantic Research Conference, Midwest Finance Association\*, Finance Down Under Conference, First Dolomites Winter Finance Conference, Financial Management Association\*, Conference on Mutual Funds, Hedge Funds and Factor Investing\*, Behavioural Finance Working Group Conference\*

**2018:** Mechanism Design for Social Good Workshop, BYU Red Rock Conference\*, Northern Finance Association Conference\*, Conference on Asia-Pacific Financial Markets\*, SFS Cavalcade Asia-Pacific\*

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

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

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

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

\* = conference presentations by co-author

## Media Coverage of Research

Wall Street Journal (6/2022, 7/2022), Bloomberg (3/2022), Smart Cities Dive (5/2022), Daily Montana (5/2022), The Palm Beach Post (2/2022), Fox Business (7/2021), New York Times (4/2021, 5/2021), Associated Press (5/2021, and PBS NewsHour, ABC News, Chicago Tribune, Star Tribune, + others), Axios (5/2021, and Yahoo! News), Marketplace Morning Report (5/2021), Atlanta-Journal Constitution (6/2021), Dallas Morning News (6/2021), Georgia Tech Daily Digest (6/2021), CityWire (12/2018), Boston Globe (10/2015), WSJ MarketWatch (2/2014), CME Group OpenMarkets Magazine (4/2013)

## Other Media (Interviews, Quotes, etc.)

Morning Brew (1/2022)

## Teaching

- 2021 Brady Family Award for Faculty Teaching Excellence
- 2020 Excellence in Teaching: Class of 1934 CIOS Honor Roll Recipient (MGT 6080)
- 2019 Professor of the Year, Undergraduate Elective Business Courses (MGT 3076)

## Courses:

- MGT 3076, Investments, undergraduate, 2014-present.
- MGT 6078, Finance & Investments, MS-QCF, 2014-present.
- MGT 6080, Investments, MBA, 2014-present.
- MGT 6504, Principles of Finance, Summer 2022

## Service

Accel Program Faculty Advisor (2022-), MIINT (MBA Impact Investing Network & Training) Case Competition Judge (2021-present), QCF Admissions Committee (2015-present), Southeastern Hedge Fund Association Competition Faculty Coordinator (2017-), Georgia Tech Climate Change Fellow (2018-), Finance Faculty Hiring Committee (2020), Finance PhD Admissions Committee (2019), Seminar Series Co-Coordinator (2015-2019), Brown Bag Series Co-Coordinator (2015-16), CQA Investment Challenge Faculty Advisor (2018-2020).

## Athletics

Georgia Tech Guest Football Coach (Record 1-0)