
Andrew Lynch, Ph.D.

Assistant Professor of Finance

Academic Background

Ph.D. University of Missouri, Finance, 2012

M.A. University of Missouri, Economics, 2007

B.S. Southwest Baptist University, Business Administration, 2005

Academic Experience

Assistant Professor of Finance, University of Mississippi (August, 2015 - Present), University, Mississippi.

Assistant Professor of Finance, Binghamton University (August, 2012 - May, 2015), Binghamton, New York.

Refereed Articles

Bick, P., Crook, M. D., Lynch, A., & Walkup, B. R. (2017). Does Distance Matter in Mergers and Acquisitions? *Journal of Financial Research*.

Haggard, K. S., Howe, J. S., & Lynch, A. (in press, 2017). The Effects of Big Baths on Bank Opacity. *Journal of Financial Research*.

Haggard, K. S., Howe, J. S., & Lynch, A. (2015). Do Baths Muddy the Waters or Clear the Air? *Journal of Accounting and Economics*, 59, 105-117.

Lynch, A., Puckett, A., & Yan, S. (2014). Institutions and the Turn-of-the-Year Effect: Evidence from Actual Institutional Trades. *Journal of Banking and Finance*, 49, 56-68.

Lynch, A., Nikolic, B., & Yan, S. (2014). Aggregate Short Selling, Commonality, and Stock Market Returns. *Journal of Financial Markets*, 17, 119-229.

French, D. W., Lynch, A., & Yan, S. (2012). Are Short Sellers Informed? Evidence from REITs. *The Financial Review*, 47, 145-170.

Papers Under Review

Crook, M., Bick, P., Lynch, A., & Walkup, B. (2017). "The Effects of Distance on Rural and Urban Acquisitions," 1st revise and resubmit to *Managerial Finance*.

Book Chapters

Non-Refereed

Brockman, P., Lynch, A., & Nikiforov, A. (2011). Aggregate Short Selling during Earnings Seasons. *Handbook of Short Selling*. Elsevier: Academic Press.

Working Papers

- Bick, P., Crook, M. D., Lynch, A. A., & Walkup, B. R. (2017). "Traveling Synergies: Flight Times and Post-Acquisition Performance," targeted for *The Financial Review*.
- Gibbs, M., Lynch, A., & Pukthuanthong, K. (2017). "Investor Response to Jumps in Mutual Fund Returns," targeted for *Review of Financial Studies*.
- Lynch, A. & Maslar, D. (2017). "Interest Rate Risk in Bond Mutual Fund Holdings," targeted for *Review of Financial Studies*.
- Crook, M., Lynch, A., & Maslar, D. (2016). "Reaching for Yield by Bond Mutual Funds."
- Gibbs, M., Lynch, A., Obaid, K., & Pukthuanthong, K. (2016). "A Market for Lemons in Mutual Fund Management."
- Gibbs, M., Lynch, A., Obaid, K., & Pukthuanthong, K. (2016). "Arbitrage Capital and Asset Pricing Anomalies," targeted for *Journal Of Finance*.
- Lynch, A., Brockman, P., & Yan, S. (2015). "Liquidity, Liquidity Risk and the Cross Section of Mutual Fund Returns."

Presentation of Refereed Papers

National

- Lynch, A. (2016). *The Effects of Big Baths on Bank Opacity*. Financial Management Association Annual Meeting, Las Vegas, Nevada.
- Lynch, A. (2016). *A Market for Lemons in Mutual Fund Management*. Financial Management Association Annual Meeting, Las Vegas, Nevada.

Regional

- Lynch, A. (2017). *Arbitrage Capital and Asset Pricing Anomalies*. Southwestern Finance Association Conference, Little Rock, Arkansas.
- Lynch, A. (2017). *The Effect of Big Baths on Bank Opacity*. Southwestern Finance Association Conference, Little Rock, Arkansas.
- Lynch, A. (2016). *Does Distance Matter in Mergers and Acquisitions*. Southern Finance Association Meeting, Sandestin, Florida.
- Gibbs, M., Lynch, A., Obaid, K., & Pukthuanthong, K. (2016, March). *A Market for Lemons in Mutual Fund Management*. Southwestern Finance Association, Oklahoma City, Oklahoma.

Presentation of Non-Refereed Papers

Regional

- Lynch, A. (2017). *Investor Response to Jumps in Mutual Fund Returns*. MMM Conference, Oxford, Mississippi.
- Lynch, A. (2016). *Investor Response to Jumps in Mutual Fund Returns*. Auburn University, Auburn, Alabama.

Research Honors and Awards

Award

2016: Best Paper in Investments, Southwestern Finance Association. For "A Market for Lemons in Mutual Fund Management".

Service to the University

University of Mississippi

Dissertation Assignments

Member:

2017-2018: Xin Che

2016-2017: Violetta Davydenko

Service to the Profession

Board Member: Board of Trustees

2017: Southwestern Finance Association. Elected to serve a 2 year term from March 2017 through March 2019.

Reviewer - Article / Manuscript

2017: Financial Review. Reviewed submission FIRE-2017-02-033 for the journal.

2017: Managerial Finance. Reviewed submission MF-02-2017-0026 for the journal.

2016: Journal of Empirical Finance. Refereed submission 15-268 for the journal.

2016: Financial Review. Reviewed submission FIRE-2016-08-082 through two rounds to acceptance.

2016: Journal of Banking and Finance. Reviewed submission JBF-D-16-00803 for the journal.

2016: Journal of Banking and Finance. Reviewed submission JBF-E-16-00697 for the journal.

Reviewer: Conference Paper

2017: Financial Management Association Annual Meeting. Program Committee for 2017 FMA conference, reviewed 5 papers.

Memberships

Southern Finance Association, 2015-2017

American Finance Association, 2009-2017

Financial Management Association, 2009-2017

Southwestern Finance Association, 2009-2017