

Sam James Henkel

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Education

- 2010 Ph.D. in Finance, January 2010 (Expected)
The Kelley School of Business, Indiana University, Bloomington, IN
Dissertation: “Three Essays at the Nexus of Empirical Asset Pricing, International Finance and Market Microstructure.”
Committee: Craig W. Holden (Chair), Christian T. Lundblad, Charles A. Trzcinka and Yoojin Lee.
- 2008-2009 Visiting, Advisory Editor of the *Review of Financial Studies*
School of Management, Yale University, New Haven, CT
- 2006-2008 Visiting Student
Kenan-Flagler Business School, University of North Carolina, Chapel Hill, NC
- 2003-2006 Master of Finance, Spring 2006
The Kelley School of Business, Indiana University, Bloomington, IN
- 2002-2003 Visiting Student
W.P. Carey School of Business, Arizona State University, Tempe, AZ
- 1999-2001 Master of Business Administration, Spring 2001
W.P. Carey School of Business, Arizona State University, Tempe, AZ
- 1992-1997 Bachelor of Science, Physics, Spring 1997
College of Liberal Arts and Sciences, Arizona State University, Tempe, AZ

Working Papers

“Time-Varying Short-Horizon Return Predictability,” with J. Spencer Martin and Federico Nardari.
Status: Conditionally Accepted at the *Journal of Financial Economics*

“Liquidity Dynamics and Stock Market Automation,” with Pankaj K. Jain and Christian T. Lundblad.

“What Do We Learn from the Relative Performance of Liquidity Proxies? International Evidence,” with Diego A. Agudelo, Craig W. Holden and Charles A. Trzcinka.

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Conference Programs and Seminar Invitations

Personally Presented:

Time-Varying Short-Horizon Return Predictability

Finance Management Association Annual Meeting Dallas, Texas, October 2008.
European Finance Association Annual Meeting, Athens, Greece, August 2008.
American Finance Association Annual Meeting, New Orleans, LA, January 2008.
Duke Financial Econometrics Lunch Group, Durham, NC, November 2006.
Northern Finance Association Annual Meeting, Montreal, Canada, September 2006.
Arizona State University, Tempe, AZ, April 2006.
Indiana University, Bloomington, IN, November 2005.

What Do We Learn from the Relative Performance of Liquidity Proxies? International Evidence

Finance Management Association Annual Meeting, Dallas, Texas. October 2008.

Liquidity Dynamics and Stock Market Automation

Finance Management Association Annual Meeting, Dallas, Texas, October 2008.

Presented By Coauthors:

Time-Varying Short-Horizon Return Predictability

Barclays Global Investors, Carnegie Mellon University, European Financial Management Association, Lone Star Conference, McGill University, Michigan State University, Queen's University, Texas Christian University, Thunderbird School of Management, University of Arizona, University of Houston.

Grants, Honors, and Awards

2007 American Finance Award Travel Grant

2006 Kelley School of Business Doctoral Student Research Grant

Research Interests

Empirical Asset Pricing; International Finance; Market Microstructure; Investments

Professional Service

Advisory Editor *Review of Financial Studies*

Ad Hoc Referee *Journal of Banking and Finance*

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Academic Experience

- Research Assistant **2004-2006 Christian T. Lundblad**, Kelley School of Business, Indiana University.
- Associate Instructor **2004-2006 Finance Department**, Kelley School of Business, Indiana University.
Teaching responsibilities:
- 2006 F335 Security Trading and Market Making (Market Microstructure)
Received a teaching evaluation of 6.6
1=worst, 7=best, 5.8=Kelley School-wide average
Class size: 46 students
 - 2004-2006 F370 I-Core Financial Management Discussion Sections

Professional Experience

- Intel Corp. 2000-2001 Process Engineering Team Leader
- Sitek Corp. 1999-2000 Senior Process Engineer
- IPEC (Now Novellus) 1997-1999 Process Engineer
- Motorola, Inc. 1995-1997 Process Technician

References

- Craig W. Holden Kelley School of Business
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- Christian T. Lundblad Kenan-Flagler Business School
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- Charles A. Trzcinka Kelley School of Business
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- J. Spencer Martin Tepper School of Business
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