

CONTACT INFORMATION	Associate Professor of Finance Lundquist College of Business 1208 University of Oregon Eugene, OR 97403-1208	Voice: 541.346.3254 Fax: 541.346.3341 E-mail: rcg@uoregon.edu webpage: rogutierrez.net
RESEARCH INTERESTS	Empirical asset pricing: Return anomalies, Information frictions, Trading and incentives of money managers	
EMPLOYMENT	University of Oregon, Lundquist College of Business Associate Professor of Finance Assistant Professor of Finance University of Queensland, Australia Visiting Professor of Finance Texas A&M University, Mays School of Business Assistant Professor of Finance Federal Reserve Bank of Atlanta Visiting Scholar University of North Carolina, Kenan-Flagler Business School Instructor	Sep 2010 – present July 2003 – Aug 2010 Jan 2012 – July 2012 Aug 1997 – June 2003 Nov 1996 Spring 1995, Summer 1996
EDUCATION	University of North Carolina Ph.D., Finance Tulane University B.S., Mathematics and Economics (magna cum laude) University of Bristol, England (Junior year abroad)	1999 1992 Sep 1990 – May 1991
PUBLISHED ARTICLES	The Long-Lasting Momentum in Weekly Returns, 2008, with Eric K. Kelley, <i>Journal of Finance</i> 63, 415-447. Momentum, Reversal, and the Trading Behaviors of Institutions, 2007, with Christo Pirinsky, <i>Journal of Financial Markets</i> 10, 48-75. On the Predictability of Stock Returns in Real Time, 2005, with Michael Cooper and Bill Marcum, <i>Journal of Business</i> 78, 469-499. Market States and Momentum, 2004, with Michael Cooper and Allaudeen, <i>Journal of Finance</i> 59, 1345-1365.	
WORKING PAPERS	More Attention to Earnings, Less Processing of Macro News, 2025, with Charles Gaa The Earnings Announcement Premium across an Earnings Season, 2024, with Cameron Pfiffer Observing the Choices of a Delegated Information Monitor, 2023, with Charles Gaa Institutional Herding and Stock Price Dislocations, 2012, with Eric Kelley	

RESEARCH IN PROGRESS	Rethinking the Relation between Price per Share and Volatility, with Robert Ready and Wendi Wu	
	The Stock Price Reactions to 13F Portfolio Disclosures of Institutional Investors, with Eric Kelley and Gerald Martin	
	The Rising Price Pressure of Passive Investing, with Eric Kelley	
HONORS AND AWARDS	James E. Bramsen Faculty Fellowship, University of Oregon	2015
	Summer Research Grants, University of Oregon Finance and Securities Analysis Center Finance Partners	2009 to 2015 2008
	Laura and Abbott Keller Research Fellow Lundquist College of Business	2006, 2007
	First Prize, 9 th Annual Chicago Quantitative Alliance Academic Competition	2002
	Summer Research Grant Department of Finance, Texas A&M University	2001, 2002
	American Economic Association / Federal Reserve System Minority Fellow	1996
	Glendy Burke Medal Outstanding Senior in Mathematics, Tulane University	1992
	Phi Beta Kappa	1992
	Dean's Honor Scholarship Tulane University	1988-1992
CONFERENCE PRESENTATIONS	Financial Management Association Annual Meeting	2024
	Pacific Northwest Finance Conference University of Washington	2018
	European Finance Association Meetings	2015
	Finance Symposium on Financial Institutions University of California – Davis	2011
	Western Finance Association Annual Meetings (co-author)	2010
	4 th Conference on Asset Management Rotterdam School of Management	2010
	Summer Research Conference University of British Columbia	2008
	Pacific Northwest Finance Conference University of British Columbia	2007
	Center for Research in Securities Prices Forum University of Chicago	2006
	Pacific Northwest Finance Conference University of Washington	2006
	Financial Management Association Meetings (co-author)	2004

	Pacific Northwest Finance Conference University of Washington	2003
	9 th Annual Chicago Quantitative Alliance Academic Competition (co-author)	2002
	Western Finance Association Annual Meetings	2001
	10 th Annual Conference on Financial Economics and Accounting University of Texas	1999
	Financial Management Association Annual Meetings	1999
INVITED PRESENTATIONS	Arizona State University Louisiana State University Nicholas Applegate Capital Management Penn State University Purdue University Rice University Southern Methodist University Texas A&M University Texas Tech University Tulane University University of Arizona University of Georgia University of Illinois at Chicago University of Melbourne University of Miami University of North Carolina University of New South Wales, Australia University of Oregon University of Sydney University of Technology Sydney University of Tennessee University of Queensland, Australia University of Utah	
PROFESSIONAL SERVICE	Referee Service <i>Journal of Finance</i> <i>Journal of Financial Economics</i> <i>Review of Financial Studies</i> <i>Journal of Financial and Quantitative Analysis</i> <i>Review of Asset Pricing Studies</i> <i>Review of Finance</i> <i>Management Science</i> <i>Journal of Banking and Finance</i> <i>Journal of Financial Markets</i> <i>Financial Management</i> <i>Journal of Empirical Finance</i> <i>Journal of Financial Research</i> <i>Economic Inquiry</i> <i>Global Finance Journal</i> <i>International Review of Economics and Finance</i> <i>Algorithmic Finance</i> <i>Review of Financial Economics</i> <i>The Financial Review</i>	

Conference Discussions		
	American Financial Association	1998, 2010
	Financial Management Association Annual Meeting	1996, 1998, 2002
Conference Program Committees		
	Western Finance Association Annual Meeting	2018, 2019
	Society for Financial Studies Cavalcade	2013 – 2020
	Society for Financial Studies Cavalcade Asia-Pacific	2017, 2019, 2022
	Finance Down Under Conference University of Melbourne, Australia	2013 – 2018
	Financial Management Association Annual Meeting	2005, 2006, 2009–2013, 2016
	European Financial Management Association Annual Meetings	2006
UNIVERSITY SERVICE	UO Central Bank Advisory Group	2014 – present
	Academic Director for M.S. Finance program	2019 – present
	Lundquist College Promotion and Tenure Committee	2015 – 2020
	University of Oregon Investment Group (Faculty Advisor)	2010 – 2020
	Lundquist College Diversity Committee, Chair	2017 – 2018
	M.S. Finance Program Committee, member	2016 – 2018
	Department Head, Finance	2016 – 2017
	Ph.D. Coordinator, Finance	2011 – 2014
DISSERTATION COMMITTEES	Sophie Wang (expected 2026, Economics)	
	Evan Hart (2024, Economics)	
	Cameron Pfiffer (2023, Finance, Chair)	
	Allison Roehling (2015, Economics)	
	Jason Turkiela (2014, Finance, Chair)	
	Chanyoung Eom (2011, Finance, Chair)	
	Chung-Shin Liu (2011, Finance, Chair)	
	Avik Chakraborty (2005, Economics)	
	Eric Kelley (2004, Finance, Chair)	
	Gia Chevis (2003, Accounting)	

STUDENT
RESEARCH
ADVISING

Primary Advisor for Robert D. Clark Honors Thesis

- Stephen Paul, 2018
- Donovan Muniz, 2023

Master's Research Supervisor (FIN 601, Adrian Leung, 2020)

Undergraduate Research Supervisor (FIN 401, Joshua Mazzarella, 2015)

COURSES
TAUGHT

University of Oregon

- Investments and Financial Markets (Undergraduate, FIN 380)
- Derivative Markets (Undergraduate and Masters, FIN 462/562)
- Concepts of Investments (Masters, FIN 683)
- Asset Pricing II (Doctoral, FIN 607)
- Advanced Portfolio Management (Masters, FIN 610)

University of Queensland

- Portfolio Management (Masters)

Texas A&M University

- Investment Analysis I (Undergraduate)
- Investment Analysis II (Undergraduate)
- Investment Management (Masters)
- Asset Pricing and Empirical Methods (Doctoral)

University of North Carolina

- Principles of Financial Management (Undergraduate)

POPULAR PRESS
AND OTHER
CITATIONS

CFA Digest, by Brian A. Maris, August 2008.

Journal Round Up, by Lehman Brothers, April 2008.

"If Only Managers Knew Then What They Know Now," by Mark Hulbert, *The New York Times*, January 9, 2000.

Individual Investor, "Fool's Gold," by Alan Lavine, June 2000.