EDHEC BUSINESS SCHOOL

Gideon Ozik, PhD

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EDUCATION

2008 – 2012 **PhD in Finance**
EDHEC Business School, France

2001 – 2003 **Master of Business Administration**
Washington University, St. Louis (MO), USA

1996 – 2000 **Bachelor of Science in Engineering**
Technion – Israel Institute of Technology, Haifa, Israel
President's Award for highest academic achievements. Cum Laude

PROFESSIONAL EXPERIENCE

2012 – **MKT MediaStats, LLC**
Founding and Managing Partner

2010 – 2012 **Nexar Capital** (acquired by UBP)
Head of Investment Solutions

2007 – 2010 **Société Générale**
Hedge Fund Manager and Head of Investment Solutions

2003 – 2007 **NISA Investment Advisors**
Quantitative and Derivates Trading Analyst

RESEARCH & ACADEMIC APPOINTMENTS

2013 – **EDHEC-Risk Institute**
Research Associate

2012 – **EDHEC Business School**
Affiliate Professor of Finance

2011 – 2013 **Dauphine University**
Adjunct Professor of Finance

2008 – 2010 **HEC-Paris**
Lecturer

PUBLICATIONS

Published Research

1. "Central Bank Monetary Tones and Yields" (with Musa Amadeus, Rajeev Bhargava, Tim Graf, Michael Guidi, Michael Metcalfe and Ronnie Sadka), ***Journal of Fixed Income***, Spring 2022.

2. "Predicting performance using consumer big data" (with Ken Froot, Namho Kang, and Ronnie Sadka), ***The Journal of Portfolio Management***, February 2022.

3. "Competition links and stock returns (with Assaf Eisdorfer, Ken Froot, and Ronnie Sadka), ***The Review of Financial Studies***, December 2021.

4. "Flattening the illiquidity curve: Retail trading during the COVID-19 lockdown" (with Ronnie Sadka and Siyi Shen), ***Journal of Financial and Quantitative Analysis***, November 2021.

5. "Investor protection and long-run performance of activism" (with Pouyan Foroughi, Namho Kang, and Ronnie Sadka), ***Journal of Financial and Quantitative Analysis***, February 2019.

6. "What do measures of real-time corporate sales tell us about earnings management, surprises and post-announcement drift? (with Ken Froot, Namho Kang, and Ronnie Sadka), ***Journal of Financial Economics***, April 2017

7. "Skin in the game versus skimming the game? Governance, share restrictions, and insider flows," (with Ronnie Sadka), ***Journal of Financial and Quantitative Analysis***, December 2015.

8. "Media Coverage and Hedge Fund Returns" with Ronnie Sadka, ***Financial Analyst Journal***, May/June 2013.

9. "Portfolio Rebalancing Revisited: The Role of Derivatives" with David T. Brown, and Daniel Scholz, ***Financial Analyst Journal***, September/October 2007.

Professional Publications

10. *"Pricing Media-Derived Carbon Emission Betas", (with Ronnie Sadka),* ***EDHEC-Risk Publications****, 2020.*

11. "What Do Measures of Real-Time Corporate Sales Tell Us About Earnings Surprises and Post-Announcement Returns?", ***Harvard Law School Forum on Corporate Governance and Financial Regulation***, July 2017.

12. "Obtaining an Information Edge – Past, Present and Future", Editorial, ***EDHEC-Risk Institute***, 2015.

13. "Big Data and Information Edge" with Ronnie Sadka, ***Hedge Fund Review****,* 2013- 2014.

Working Papers / Projects

14. "A Market-Based Measure of Climate Friendly Firms, (with Assaf Eisdorfer, and Ronnie Sadka).

15. "Media Reinforcement in International Financial Markets", with Ken Froot, Xiaoxia Lou, Ronnie Sadka, and Siyi Shen.

16. "Investing with Media Indicators", with Kent Froot, Xiaoxia Lou, and Ronnie Sadka

17. "Does recognition explain the media-coverage discount? Contrary evidence from hedge fund," with Ronnie Sadka.

18. "Smart Money or Smart about Money, Evidence from Hedge Funds," with Ronnie Sadka.

19. "What Does the Media Tell Us About Risk?", with Tatiana Chebonenko and Ronnie Sadka.

20. "Media and The Cross-Section of Option Prices", with Musa Amadeus, Xiaoxia Lou, and Ronnie Sadka.

21. "The Micro-geography of Asset Prices", with Assaf Eisdorfer, and Ronnie Sadka.

PRIZES AND RESEARCH GRANTS

Crowell Prize 2016 (awarded for cutting edge research connecting theory and practice) -- Second Prize ($3,000) for "Real-time Corporate Sales and its Effects on Earnings Management, Surprises, and Drift".

Europlace Institute of Finance (EIF) – "From Measuring Liquidity Risk to Weathering Liquidity Crisis: Identifying and Hedging Iliquidity", (€10,000), 2008

PROFESSIONAL ACTIVITY

Referee/reviewer: ***The Review of Financial Studies***, ***Journal of Financial Research***

PRESENTATIONS

1. Annual Private Markets Research Conference, Dauphine University, "How PE investors are using AI?", June 2021
2. American Finance Association (AFA), "Media Reinforcement in International Financial Markets", Philadelphia, January 2018
3. Federal Reserve Bank of Cleveland, Financial Stability and Fintech Conference, "Media Reinforcement in International Financial Markets", November 2017 (presented by co-author)
4. American Finance Association (AFA), "What do measures of real-time corporate sales tell us about earnings management, surprises and post-announcement drift", Chicago, January 2017 (presented by co-author)
5. 13th Annual Conference in Financial Economics Research by Eagle Labs, Arison School of Business IDC, "What do measures of real-time corporate sales tell us about earnings management, surprises and post-announcement drift?", Hertzliya, May 2016
6. SFS Finance Cavalcade, "What do measures of real-time corporate sales tell us about earnings management, surprises and post-announcement drift?", Toronto, May 2016 (presented by co-author)
7. Official Institutions Conference, "How Technology and Innovation Impacts the Way we Invest" Panel, Boston, May 2016
8. Boston FinTech meeting, "Unbundling Bloomberg - New Technologies take on the Data Giant", Panel, August, 2015
9. EDHEC Business School, PhD Seminar, "Fund Structure and the Long-Run Performance of Activism", London, 2015
10. EDHEC-Risk Days Europe, "Big Data Applications for Alpha Generation", London, 2015

11. Quant Invest, “Quantamental strategies – How are these faring in comparison to pure quants?”, London, 2014
12. 5th Annual Hedge Fund Conference, discussant, Paris, 2013
13. 4th Annual Hedge Fund Conference, discussant, Paris, 2012
14. 4th Annual Hedge Fund Conference, “Skin in the game versus skimming the game? Governance, share restrictions, and insider flows”, Paris, 2012
15. American Finance Association (AFA): “Skin in the game versus skimming the game? Governance, share restrictions, and insider flows”, January 2012 (presented by co-author)
16. 6th Annual Conference FSI, New York: “Skin in the game versus skimming the game? Governance, share restrictions, and insider flows”, September, 2011
17. The Paul Woolley Centre for the Study of Capital Market Dysfunctionality, 4th Annual Conference, London School of Business,: “Skin in the game versus skimming the game? Governance, share restrictions, and insider flows”, London, June 2011
18. Volatility Seminar Series, Bloomberg: Volatility Trading, Hedge Fund perspective, London, 2011
19. Volatility Seminar Series, Bloomberg: Volatility Trading, Hedge Fund perspective, Madrid 2011
20. Volatility Seminar Series, Bloomberg: Volatility Trading, Hedge Fund perspective, Milan 2011
21. Morningstar Seminar Series The Benefits of Alternative Investments for Diversified Investors, Paris, 2010
22. European Winter Finance Summit: “Media and Investment Management”, Austria, 2011
23. 3rd Annual Conference on the Econometrics of Hedge Funds: “Media and Investment Management”, Paris, 2011
24. EAID: “Media and Investment Management”, Monaco, 2010
25. CRSP Forum, University of Chicago: “Does Recognition Explain the Media-Coverage Discount?, Evidence from Hedge Funds.”, Chicago, 2010
26. CRSP Forum, University of Chicago: “Smart Money or Smart About Money, Evidence from Hedge Funds”, Chicago, 2010
27. EDHEC PhD Seminar: “Smart Money or Smart about Money, Evidence from Hedge Funds”, Nice, 2010
28. 2nd Annual Conference on the Econometrics of Hedge Funds: “Smart Money or Smart about Money, Evidence from Hedge Funds”, Paris, 2010
29. 1st Annual Conference on the Econometrics of Hedge Funds: discussant, Paris 2009
30. Banque de France ”Extreme Events” Conference: invited talk, Paris, 2008
31. Asset Management Days: “Convergence of Alternative and Traditional Asset Management, Speaker, Geneva, 2007

TEACHING EXPERIENCE

Python and Machine Learning for Asset Management with Alternative Data; **Coursera** (11K enrolled)

Python and Machine Learning for Asset Management with Alternative Data; **EDHEC**: 2020, 2021

Big Data Applications in Investments; **EDHEC**: 2017, 2018, 2019

Advanced Research (offered to top 30 master students); **EDHEC** 2013/2014, 2014/2015

Analysis of Risk and Performance; **EDHEC**: 2014, 2015

Research Methods in Finance; **EDHEC**: 2012 (both spring and fall terms)

Advanced Portfolio Management; **Dauphine (MSc 203)**: 2011, 2012, 2013

Investment and Asset Management; **HEC:** 2008, 2010

Computational Finance; **Washington University** (Teaching assistant, MBA, BSc): 2003