

Ryan A. McKeon

Department of Banking & Finance	160 Dudley Drive #510
Terry College of Business	Athens, GA, 30606
University of Georgia	E-mail: rmckeon@uga.edu
Athens, GA, 30602	Phone: (706) 224 4266
Citizenship: Ireland, South Africa	Website: http://rmckeon.myweb.uga.edu/

Main Areas of Interest

Asset Pricing, Derivative Markets, Fund Performance, Portfolio Management

Education

- University of Georgia, Athens, USA
PhD, Finance, June 2003 - Present
- University of Natal, Durban, South Africa
Honors, Finance, 1999 (*Cum laude*)
B.Commerce, 1996 - 1998

Research

Dissertation Essays (**defended 31st July 2008):

- **“Can an Active Manager Beat the Benchmark Index Using Size-, Book-to-Market- and Momentum-Based Strategies?”**
-Solo authored working paper
-presented at 2007 Eastern Finance Association Meeting, 2007 Financial Management Association meeting and 2007 Southern Finance Association meeting
- **“The Information in Book-to-Market Profits for Momentum” (previously entitled “Momentum and Value Interactions”)**
-Solo authored working paper
-accepted for presentation at the 2008 Financial Management Association meeting

Other Papers:

- **“Post-Crash Evidence on What Triggered the 1987 Stock Market Crash: An Unexpected Large Decline in the Market Before the Crash”**
-with Prof. Jeffrey Netter
-under review at the *Journal of Accounting and Finance*
- **“The Incremental Economic Value of Using Macroeconomic Factors in Volatility Timing”**
-Solo authored, Curriculum paper

Conference Participation

- Presenter: 2007 Eastern Finance Association meeting
2007 Financial Management Association meeting
2007 Southern Finance Association meeting
2008 Financial Management Association meeting (scheduled)
- Discussant: 2007 Eastern Finance Association meeting (two papers)
2007 Financial Management Association meeting
2007 Southern Finance Association meeting

Work History

• Teaching

- University of Georgia, Athens, USA, June 2003 - Present

<u>Course</u>	<u>Semesters</u>	<u>Evaluation (out of 5)</u>
Derivative Securities	Fall 2004, Fall 2006, Spring 2007, Fall 2007, Fall 2008, Spring 2009	4.50, 4.86, 4.50, 4.33, n/a, n/a
Survey of Investments	Summer 2005, 2007, 2008 Spring 2008	4.50, 4.50, 4.86 4.37
Computers in Finance	Fall 2005, Spring 2006, Summer 2006, Spring 2008	4.86, 5.00, 4.97 5.00
Financial Management	Summer 2007	4.26
Research Methodology (PhD)	Summer 2008	4.83

• Industry

- Credit Suisse First Boston, London, 2002 - 2003
Analyst - Credit Derivatives Operations
- Goldman Sachs, London, 2000 - 2002
Analyst - Swaps and Fixed Income Derivatives Operations

Other Activities

Ad hoc referee reports for:

- Journal of Corporate Finance (Editor: Dr. Jeffrey M. Netter)
- International Review of Financial Analysis (Editor: Dr. Lance A. Nail)

Honors and Awards

Terry College of Business Comer Award 2003, 2004, 2005, 2006
Terry College of Business Summer Research Assistantship 2004

References

Christopher Stivers
Associate Professor,
Banking and Finance
University of Georgia
453 Brooks Hall
Phone: 706.542.3648
E-mail: cstivers@terry.uga.edu

Annette Poulsen
Department Head,
Banking and Finance
University of Georgia
459 Brooks Hall
Phone: 706.542.3645
E-mail: apoulsen@terry.uga.edu

Jeff Netter
Herman and Mary Virginia Terry Chair
Banking and Finance
University of Georgia
456 Brooks Hall
Phone: 706.542.3654
E-mail: jnetter@terry.uga.edu