

**Curriculum Vitae
Vaneesha Boney**

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Daniels College of Business
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EDUCATION:

Ph.D., Finance, Florida State University, 2007
M.B.A., Finance, Loyola College, 2001
B.S., Finance, University of Maryland at College Park, 1998

PUBLICATIONS:

“Implied Volatility and Market Factor Sensitivities: The Case of REITs Added to the S&P 500 Index” Solo Authored, Journal of Index Investing, Vol 1, Issue 4, Spring 2011, 31-38.

“The Impact of Switching Regimes and Monetary Shocks: An Empirical Analysis of REITs” with Randy Anderson and Hany Guirguis, Journal of Real Estate Research, forthcoming.

“Timing the Investment Grade Securities Market: Evidence from High Quality Bond Funds” with George Comer and Lynne Kelly, Journal of Empirical Finance, Vol 16, Issue 1, Jan 2009, 55-69.

“International Real Estate Volatility: A Tactical Investment Strategy” with Andrew Mueller and Glenn Mueller, Journal of Real Estate Portfolio Management, Vol 14, Number 4, December 2008, 415-423.

“Behavioral Finance: Are the Disciples Profiting from the Doctrine?”, with Prithviraj Banerjee and Colbrin Wright, Journal of Investing, Vol 17, Number 4, Winter 2008, 82-90.

“The Effect of the SPIDER Exchange Traded Fund on the Demand for S&P Index Mutual Funds”, with James Doran and David Peterson, 2007, Institutional Investors Guide to ETFs.

WORKING PAPERS:

“Have Leveraged, Inverse and Traditional ETFs Impacted the Volatility of Real Estate Stock Prices?” with Randy Anderson, Richard Curcio and Hany Guirguis. Under Review

“Are Reported Mutual Fund Yields Useful? An Analysis of Mutual Bond Funds” with George Comer. Under Review.

WORKS IN PROGRESS:

“Aggregate Mutual Fund Cash Flows and Contemporaneous Returns” Solo Authored.

“Price Discovery in the Single Stock Futures Market” with Hany Guirguis

“Intraday Trading of Leveraged ETFs: Did It Cause Excess Volatility in REITs During the Market Crisis?” with Hany Guirguis and Glenn Mueller

EXPERIENCE:

Academic:

Assistant Professor of Finance
University of Denver, 2007 to present

Research Areas: Mutual Funds, Market Timing, REITs, Behavioral Finance

Teaching Areas: Investments, Financial Markets and Institutions, Derivatives

Instructor: Florida State University

Courses Taught: Investments, Financial Markets and Institutions

Professional:

Tower Federal Credit Union, Laurel, Maryland, Cash Reserve Manager, 2001-2003

T. Rowe Price, Baltimore, Maryland, Mutual Fund Pricing Analyst 1999-2001

AWARDS:

Center for Teaching and Learning \$20K Grant, 2008 with Pisun Xu, Angel Chi and Andy Sherbow

RERI Research Grant, Awarded \$9500, 2007

McKnight Doctoral Fellowship, 2003-2007

PAPERS PRESENTED:

Fordham University, 2010

American Real Estate Society, 2010

University of Denver “Brown Bag” Series, 2008

Georgetown University, 2008

American Real Estate Society, 2008

RERI Annual Conference, 2008

Florida State University, 2006

American Real Estate Society, 2006

Georgetown University, 2004

SERVICE:

Discussant

American Real Estate and Urban Economics Association, 2010, 2011

American Real Estate Society, 2010

Financial Management Association, 2005, 2007

Panelist

KPMG PhD Project, 2004, 2005, 2007, 2008

Florida Education Fund, 2005, 2007, 2008

PROFESSIONAL AFFILIATIONS:

American Finance Association; American Real Estate Society; Financial Management Association