

Associate Professor Frederick Davis

Curriculum Vitae - Summary

EDUCATION

- 2006 – 2010 PhD Finance, Queen's University, Kingston, ON.
- Supervisor: Lew Johnson
- 2004 – 2006 MBA, Sejong University, Seoul, South Korea
- Graduated *summa cum laude*, GPA 4.5 / 4.5.
- 1988 – 1996 Bachelor of Commerce (Honours), University of Manitoba, Winnipeg, MB
- Final Year GPA: 3.56 (Dean's Honour List)

ACADEMIC WORK HISTORY

- 2021 - Present *Associate Professor, Finance, John Molson School of Business, Concordia University.*
- 2011 - 2021 *Assistant Professor, Finance, John Molson School of Business, Concordia University.*
- Taught various finance courses to both undergraduate and graduate students, including FINA 415 - *Mergers and Acquisitions*; MSCA 624 - *Mergers and Acquisitions*; and COMM 308 – *Introduction to Finance*
 - As of Sept 2023, 1858 student evaluations were received which represents a 52% response rate. On each element for which a summary is available the average evaluation received was between the best categories of *excellent* and *very good* (ranging from 1.36 to 1.76 on a scale of 5 where “1” is the best). Notably these evaluations are *significantly* better, statistically, than the department mean. The specific elements are: (i) Overall, I have learned a great deal in this course (ii) Overall, this course is... (iii) The instructor is accessible to students (iv) Overall, the instructor performed effectively.

JOURNAL PUBLICATIONS (letters in parentheses indicate ABDC 2020 journal quality ranking)

1. Davis, F., Khadivar, H., and Walker, T., (2022), “Options trading prior to takeover rumors”, *International Journal of Managerial Finance (A)*, Vol. 19, pp. 421 – 445.
2. Davis, F., Khadivar, H., and Walker, T., (2021), “Institutional trading in firms rumored to be takeover targets”, *Journal of Corporate Finance (A*)*, Vol. 66, pp. 1 – 25.
3. Davis, F., Davis S., Sha, X., and Walker, T., (2021), “The impact of takeover anticipation on rival firms”, *Journal of Business, Finance and Accounting (A*)*, Vol. 49 Issue 7-, pp. 1264 – 1288.
4. Davis, S., and Davis F., (2021), “The effect of guerilla marketing on company share prices: An event study analysis”, *Journal of Advertising Research (A)*, Vol. 61 Issue 3, pp. 346 – 361.

5. Davis, F., Walker, T., and Zhao, K., (2021), "The effect of securities class action lawsuits on mergers and acquisitions", *Global Finance Journal (A)*, Vol. 48.
6. Davis, F., Khadivar, H., Pukthuanthong, K., and Walker, T., (2021), "Insider trading in rumored takeover targets", *European Financial Management (A)*, Vol 27 Issue 3, pp. 490 - 527.
7. Davis, F., Walker, T., and Zhou, L., (2018), "M&A deal initiation: The case of the unwelcome suitor", *International Journal of Managerial Finance (A)*, Vol. 14 Issue 4, pp. 433 - 461.
8. Betton, S., Davis, F., and Walker, T., (2018), "Rumor rationales: The impact of message justification on article credibility", *International Review of Financial Analysis (A)*, Vol. 58, pp. 271 - 287.
9. Davis, F., Taghipour, B., and Walker, T., (2017), "Insider trading surrounding securities class action litigation and settlement announcements", *Managerial Finance (B)*, Vol. 43 Issue 1, pp. 124 - 140.

BOOK PUBLICATIONS

1. Walker, T., Davis, F., and Schwartz, T. (Eds). *Big Data in Finance: Opportunities and Challenges of Financial Digitalization*. (2022). Palgrave Macmillan.

FUNDING

- 2018 - 2020 As co-applicant, received \$ **71,854** from the SSHRC Insight Development Grant for a project entitled "Insider Trading surrounding Takeover Rumors", together with Dr. Thomas Walker and Dr. Kuntara Pukthuanthong. Assisted in receiving publications #1 and #6.
- 2014 - 2017 Received \$**38,251** funding from the FRQSC (Fonds Quebecois de la Recherche sur la Societe et la Culture) as Principal Investigator for a research project entitled "Anticipating Takeovers from Rumors and the Impact on Firm Volatility". Assisted in receiving publication #3.
- 2013 - 2016 Received \$**15,152** funding from SSHRC as Principal Investigator for a research project entitled "Institutional Trading around Takeover Rumors", with Dr. Rahul Ravi and Dr. Thomas Walker. Assisted in receiving publication #2.
- 2012 - 2014 Received \$**12,500** SEED Funding (Team) Award from Concordia University for a research project entitled "'Anticipating Takeovers: A Comprehensive Takeover Likelihood Model", with Dr. Thomas Walker and Dr. Sandra Betton. Assisted in receiving publication #8.

SUMMARY OF SUPERVISION ACTIVITIES 2016 - 2022

Co-supervised one PhD student, supervised two MSc students and co-supervised five MSc students. All have graduated in a timely fashion.