

Mete Kilic

CONTACT INFORMATION	701 Exposition Blvd., HOH-231 Los Angeles, CA 90089	January 2022 mkilic@marshall.usc.edu
ACADEMIC POSITIONS	Marshall School of Business, University of Southern California Assistant Professor of Finance and Business Economics, June 2017 - present Imperial College Business School Visiting Researcher, August - December 2018	
EDUCATION	The Wharton School, University of Pennsylvania Ph.D. in Finance, 2012 - 2017 Goethe University Frankfurt , Germany M.Sc. in Money and Finance, 2010 - 2012 Karlsruhe Institute of Technology , Germany B.Sc. in Industrial Engineering, 2007 - 2010	
RESEARCH INTERESTS	Asset Pricing, Macro-Finance, Financial Markets	
PUBLICATIONS	Learning, Slowly Unfolding Disasters, and Asset Prices (<i>with Mohammad Ghaderi and Sang Seo</i>) Journal of Financial Economics , 143 (1): 527-549, January 2022. Good and Bad Variance Premia and Expected Returns (<i>with Ivan Shaliastovich</i>), Management Science , 65 (6): 2445-2945, June 2019. Gold, Platinum, and Expected Stock Returns (<i>with Darien Huang</i>), Journal of Financial Economics , 132 (3): 50-75, June 2019. Risk, Unemployment, and the Stock Market: A Rare-Event-Based Explanation of Labor Market Volatility (<i>with Jessica A. Wachter</i>), Review of Financial Studies , 31 (12): 4762-4814, December 2018.	
WORKING PAPERS	Why Do Rational Investors Like Variance at the Peak of a Crisis? A Learning-Based Explanation (<i>with Mohammad Ghaderi and Sang Seo</i>) Discounting Less in Bad Times: Shining the Light on Cash Flow Expectations (<i>with Constantin Charles and Cary Frydman</i>) The Great Divorce Between Investment and Profitability: Implications for Asset Pricing (<i>with Louis Yang and Miao Ben Zhang</i>) Leverage Risk and Investment: The Case of Gold Clauses in 1930s (<i>with Joao Gomes and Sebastien Plante</i>) Asset Pricing Implications of Hiring Demographics	

CONFERENCES

*CO-AUTHOR

Midwest Finance Association, Chicago, March 2022* (scheduled)
15th Annual California Corporate Finance Conference, Los Angeles, February 2022 (scheduled)
American Economic Association, Virtual, January 2022
11th Miami Behavioral Finance Conference, Virtual, December 2021
American Finance Association, Virtual, January 2021
Midwest Finance Association, Virtual, August 2020
SFS Cavalcade, Virtual, May 2020
UC Boulder Finance in the Cloud: “Distortions, Beliefs, Dynamics”, Virtual, May 2020
8th HEC-McGill Winter Finance Workshop, Virtual, March 2020
9th ITAM Finance Conference, Mexico City, February 2020*
11th Tel Aviv University Finance Conference, Tel Aviv, December 2019
14th Macro Finance Society Workshop, Los Angeles, November 2019*
14th Annual California Corporate Finance Conference, Los Angeles, September 2019
Lone Star Finance Conference, Houston, September 2019*
Western Finance Association, Huntington Beach, June 2019
SFS Cavalcade, Pittsburgh, May 2019
University of Kentucky Finance Conference, Lexington, April 2019
UBC Winter Finance Conference, Whistler, March 2019*
Western Finance Association, Whistler, June 2017
Society of Economic Dynamics, Edinburgh, June 2017
8th Macro Finance Society Workshop, Chicago, November 2016
Johns Hopkins, The Role of Derivatives in Asset Pricing, Baltimore, June 2016
American Finance Association, San Francisco, January 2016
SAFE Asset Pricing Workshop, Frankfurt, September 2015
Western Finance Association, Seattle, June 2015
Trans-Atlantic Doctoral Conference (LBS), London, May 2015
Midwest Finance Association, Chicago, March 2015

SEMINARS

since 2018 Arizona State University (scheduled), City University of Hong Kong, Imperial College London, Syracuse University, Baylor University, USC Marshall Brownbag
2017 USC Marshall, Chicago Booth, Boston College, Notre Dame University, Emory University, University of North Carolina-Chapel Hill, Texas A&M University, Washington University St. Louis, University of Maryland

RESEARCH GRANTS

Fall Research Competition Grant (2020), **University of Wisconsin-Madison**
Data Generation Grant (2019), **Macro Finance Society** and **Sloan Foundation**
Fall Research Competition Grant (2019), **University of Wisconsin-Madison**
Research Grant (2019), **Jacobs Levy Equity Management Center for Quantitative Financial Research**

CONFERENCE DISCUSSIONS	<p>15th Annual California Corporate Finance Conference, Los Angeles, February 2022 (scheduled)</p> <p><i>“Institutional Liquidity Demand and the Internalization of Retail Order Flow: The Tail Does Not Wag the Dog”</i> by Barardehi, Bernhardt, Da, and Warachka</p> <p>Western Finance Association, Virtual, June 2021</p> <p><i>“Information Premium and Macro Dynamics”</i> by Ai, Bansal, Im, and Ying</p> <p>ITAM Finance Conference, Virtual, June 2021</p> <p><i>“Searching for the Equity Premium”</i> by Bai and Zhang</p> <p>American Finance Association, Virtual, January 2021</p> <p><i>“Variance Risk Premium Components & International Return Predictability”</i> by Londono and Xu</p> <p>Western Finance Association, Virtual, June 2020</p> <p><i>“Limited Household Risk-Sharing: Implications for Interest Rates”</i> by Mitra and Xu</p> <p>Econometric Society, San Diego, January 2020</p> <p><i>“Aggregate Asymmetry in Idiosyncratic Jump Risk”</i> by Lin and Todorov</p> <p>14th Annual California Corporate Finance Conference, Los Angeles, September 2019</p> <p><i>“The Dark Side of Executive Compensation Duration: Evidence from M&A”</i> by Li and Peng</p> <p>Financial Intermediation Research Society (FIRS), Savannah, May 2019</p> <p><i>“Asset Prices and Portfolios with Externalities”</i> by Baker, Hollifield, Osambela</p> <p>UC Riverside Citrus Finance Conference, Riverside, May 2019</p> <p><i>“A Dynamic Model of Characteristic-Based Return Predictability”</i> by Alti and Titman</p> <p>American Finance Association, San Francisco, January 2016</p> <p><i>“Good Jumps, Bad Jumps, and the Conditional Equity Premium”</i> by Guo, Wang, and Zhou</p> <p>Trans-Atlantic Doctoral Conference (LBS), London, May 2015</p> <p><i>“Inter-firm Relations and Asset Prices”</i> by Ramirez</p>
OTHER SERVICE	<p>Eastern Finance Association, 2022, Track Chair in Asset Pricing/Investments</p> <p>Western Finance Association, 2021, 2022, Program Committee</p> <p>Western Finance Association, 2020, Session Chair</p> <p>Midwest Finance Association, 2018, 2020, 2021, 2022, Program Committee</p> <p>Midwest Finance Association, 2020, Session Chair</p> <p>USC FBE Brownbag Seminar, 2019, 2020, 2021</p> <p>USC FBE PhD Program Committee, 2019, 2020, 2021</p> <p>USC FBE PhD Admissions, 2018, 2019, 2021</p>
REVIEWER FOR	<p>Econometrica, Review of Economic Studies, Journal of Financial Economics, Journal of Finance, Review of Financial Studies, Journal of Monetary Economics, Journal of Economic Theory, Management Science, Journal of Financial and Quantitative Analysis, Review of Asset Pricing Studies, Critical Finance Review, Journal of Financial Econometrics, Journal of Banking and Finance, Journal of Futures Markets, Journal of Empirical Finance, Journal of Corporate Finance, Borsa Istanbul Review, Journal of Money, Credit, and Banking, National Science Foundation</p>

SCHOLARSHIPS AND AWARDS	<p>Marshall Blume First Prize (2020), The Rodney L. White Center for Financial Research</p> <p>Cubist Systematic Strategies Ph.D. Candidate Award (2017), Western Finance Association</p> <p>Dean's Fellowship for Distinguished Merit (2012–2016), University of Pennsylvania</p> <p>Full Scholarship for Undergraduate and Graduate Studies in Germany (2007–2012), German Academic Exchange Service (DAAD)</p>
TEACHING	<p>Advanced Asset Pricing, USC Marshall Ph.D., Fall 2020, 2021</p> <p>Investments, USC Marshall Undergraduate Elective, Fall 2020, 2021</p> <p>Business Finance, USC Marshall Undergraduate Core, Fall 2017, Spring 2019, 2020</p> <p>Topics in Asset Pricing and Macro-Finance, USC Marshall Ph.D., Spring 2019</p>
LANGUAGES	<p>English (fluent), German (fluent), Turkish (native)</p>