

PETER KELLY

Assistant Professor of Finance

University of Notre Dame

236 Mendoza College of Business

Notre Dame, IN 46556

Tel: 516-581-9067

E-mail: pkelly6@nd.edu

Academic Employment

University of Notre Dame, Notre Dame, IN

Assistant Professor of Finance, 2015-

Education

2015 Yale University, New Haven, CT

P.h.D., Financial Economics

2012 Yale University, New Haven, CT

M.A., M.Phil., Financial Economics

2009 University of Notre Dame, Notre Dame, IN

B.S. Honors Mathematics, Economics

Published and Accepted Papers

“The Information Content of Realized Losses” *Review of Financial Studies*, 31.7 (2018): 2468-2498.

Working Papers

“Individual Investor Over-Extrapolation” with A. Ertan, S. Karolyi, and R. Stoumbos

Revised and Resubmitted to the *Review of Financial Studies*

“Dividends and Trust”

“Horizon Bias and the Term Structure of Equity Returns” with S. Cassella, B.Golez, and H. Gulen

“Beating a Random Walk? Earnings Forecasts and the Delisting Bias” with P. Easton, M. Kapons, and A. Neuhierl

Teaching

Undergraduate level course in behavioral finance since 2015

Presentations (* co-author presentation)

2018: FARS Midyear Meeting - Austin

2017: FARS Midyear Meeting - Charlotte*

2016: AFA Annual Meeting, AEA Annual Meeting, AAA Annual Meeting*, LBS Accounting Symposium*, Caltech Behavioral Finance Junior Faculty Conference, 7th Miami Behavioral Finance Conference, University of Notre Dame

2015: Wabash River Finance Conference, Cubist Systematic Strategies, Johnson School at Cornell University, Dyson School at Cornell University, Emory University, The London School of Economics, The Ohio State University, Purdue University, University of California at Irvine, University of Florida, University of Utah, Yale University

2014: University of Notre Dame, USC Marshall PhD Finance Conference

Professional Service

Ad-hoc referee: Journal of Finance, Review of Financial Studies, Management Science, Journal of Financial and Quantitative Analysis, Review of Accounting Studies, Review of Finance, Journal of Empirical Finance, Journal of Banking and Finance

Honors and Awards

Yale Graduate School Fellowship, 2009-2014

Whitebox Advisors Doctoral Fellowship, 2012, 2014

Excellence in Ethics - Best Paper Award, 2013

Graduated Cum Laude, 2009

Norman and Beatrice Haaser Mathematics Scholarships, 2007, 2008

NSF/SUMR grant, 2007