

January 2014

## **Gitit Gur-Gershgoren**

### CURRICULUM VITAE AND LIST OF PUBLICATIONS

#### **• Education**

- 2001–2006      Ph.D. student, University of Colorado at Boulder.  
Under the supervision of Prof. Eric Hughson.
- 1997-2000      M.B.A., Finance. Summa Cum Laude. Hebrew University, Jerusalem.
- 1993-1996      B.A. Economics and International Relations, Hebrew University,  
Jerusalem.

#### **• Employment History**

- 2011-Present    Senior Lecturer  
Ono Academic College
- 2008-2011      Lecturer  
Ben-Gurion University
- 2005-2006      Instructor for Undergraduate and M.B.A. Courses  
University of New Mexico
- 2003-2006      Instructor  
University of Colorado at Boulder
- 2001-2004      Teaching Assistant to Prof. Michael Stutzer (Fixed Income Securities  
Analysis course) and Prof. Nathalie Moyen (Derivative Securities course)  
University of Colorado at Boulder
- 1998-2001      Graduate Assistant, Hebrew University  
Research Assistant to Prof. Haim Levy, Hebrew University

#### **• Professional Activities**

##### (a) Professional academic functions

- 2006-2007      Advisory Editor  
*The Review of Financial Studies*

(b) Professional functions outside universities/institutions

2007-Present	Chief Economist, Israel Securities Authority
1999-2001	Senior Economist, Israel Securities Authority
1996-1998	Deputy Manager of the TMURA Fund Office of the Chief Scientist Itzhaky and Co., Accounting firm
1995-1996	Economist, The National Economic Planning Authority

• **Educational activities**

(a) Courses taught

Corporate Governance and Capital Markets (Ono Academic College)  
International Investment Simulation (Ono Academic College)  
Israel's Financial Markets (Ben Gurion University)  
Investment Analysis and Management for undergraduates and MBA candidates  
(University of New Mexico)  
International Financial Management for undergraduates and MBA candidates  
(University of New Mexico)  
Finance Theory (University of New Mexico)  
Portfolio Management (University of Colorado and Ben Gurion University)  
International Finance (University of New Mexico)

• **Referred Publications**

(a) Chapters in collective volumes

Cohen Mohliver, Gur-Gershgoren and Chatopadhyay, (2012), "IPO Pricing and  
Ownership Structure Around the World: The Business Group Effect",  
*Handbook of IPO Research*, Ed. M. Levis, Edward Elgar Publishing.

(b) Refereed articles and refereed letters in scientific journals

G. Gur, E. Hughson and J. Zender (under review), A Simple-but-Powerful Test for  
Long-Run Event Studies, *Journal of Finance*.

- C. Campbell, E. Hughson, G. Gur and E. Ziemkiewicz (under review), Touch Down or Blow Out? An Event Study Analysis of Super Bowl Advertising, *Journal of Marketing*.
- Dror Y. Kenett, Eshel Ben-Jacob, H. Eugene Stanley, and Gitit Gur-Gershgoren (under review), How High Frequency Analysis Affects a Market Index, *Scientific Reports*.
- Dror Y. Kenett, Tobias Preis, Gitit Gur-Gershgoren, Eshel Ben-Jacob (2012), Quantifying Meta--Correlations In Financial Markets, *Europhysics Letters* 99, 38001.
- Dror Y. Kenett, Tobias Preis, Gitit Gur-Gershgoren, Eshel Ben-Jacob (2012), Dependency Network and Node Influence: Application To the Study of Financial Markets, *International Journal Of Bifurcation And Chaos* 22(7), 1250181.
- Dror Y. Kenett, Yoash Shapira, Gitit Gur-Gershgoren, and Eshel Ben-Jacob (2012), Index Cohesive Force Analysis of the U.S. Stock Market, *Journal Of Engineering Science and Technology Review* 4(3), 218223.
- Dror Y. Kenett, Yoash Shapira, Asaf Madi, Sharron Bransburg-Zabary, Gitit Gur-Gershgoren, and Eshel Ben-Jacob (2011), Index Cohesive Force Analysis Reveals that the US Market Became Prone to Systemic Collapses Since 2002, *PLoS ONE* 6(4): e19378.
- Dror Y. Kenett, M. Tumminello, A. Madi, G. Gur-Gershgoren, R.N. Mantegna and E. Ben-Jacob (2010), Dominating Clasp of the Financial Sector Revealed by Partial Correlation Analysis of the Stock Market, *PLoS ONE* 5(12) e15032, doi:10.1371/journal.pone.0015032 [21]
- Dror Y. Kenett, Y. Shapira, A. Madi, S. Bransburg-Zabary, G. Gur-Gershgoren and E. Ben-Jacob (2010), Dynamics Of Stock Market Correlations, *AUCO Czech Economic Review*, Vol. 4, no. 1.

Gitit Gur and S. Hauser (2006), Stock Market Reaction to Unexpected Changes in Interest Rates: The Case of Israel, *Frontiers in Finance and Economics*.

### **Present Academic Activities**

Meir Refael and Gitit Gur-Gershgoren, "Assessing the Impact of High Frequency Trading on Stock Market Quality at the TASE".

Cohen Mohliver and Gitit Gur-Gershgoren, "Channeling Funds into the Group: IPO Pricing in Business Groups".

Dustin Plotnick and Gitit Gur-Gershgoren, "Executive Social Networks, Insider Trading and Tunneling in Israel".

Gitit Gur-Gershgoren and Avner Langut, "The Effect of High Frequency Trading on Market Quality in the Tel Aviv Stock Exchange".

Gitit Gur-Gershgoren and Denis Varshavsky, "Anatomy of Corporate Votes at Related-Party Transactions ."

G. Gur and E. Hughson, "Simultaneous Test for the First and Second Moments in Event Study".