Anton Lines

Columbia Business School
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Academic Appointments

2017 – present: Assistant Professor of Finance, Columbia Business School

Teaching: Capital Markets and Investments (MBA)

2018 – present: Co-Director, Program for Financial Studies, New Technologies in Finance Initiative (Columbia Business School)

Education

2011 – 2017: PhD in Finance, London Business School

2009 – 2010: MSc in Finance, London School of Economics

2008 – 2009: Diploma in Economics, The Open University

2004 – 2006: BA in Linguistics, University of the Witwatersrand

Research Interests

Asset pricing, asset management, machine learning

Working Papers

1. "Alpha decay", with N. Y. Naik and R. Di Mascio (Revise and Resubmit at Journal of Financial Economics)

2. "Text-Based Mutual Fund Peer Groups", with S. Abis

3. "Do institutional incentives distort asset prices?"

4. "Trade-based performance measurement", with N. Y. Naik and R. Di Mascio

Work in Progress

5. "Learning from Soft Information: Capital Allocation in the Mutual Fund Industry" (with S. Abis, A. Buffa, and A. Javadekar)
6. "Mutual Fund Regulation and Allocative Efficiency" (with S. Abis)
7. "Learning to Trade" (with S. Ke and R. Lewis)

Seminars and Conferences

2019: AFA, Baruch College

2018: HEC Paris, NBER Big Data and High-Performance Computing*, Rising Five-Star Workshop, Lord Abbett

2017: NBER Asset Management, EFA, Chicago, Columbia, UNC Chapel Hill, Michigan, Ohio State, Maryland, Washington (Foster), Boston College, LSE, Rochester, Toronto, Notre Dame, Boston University, Colorado Boulder

2016: SFS Finance Cavalcade; HEC PhD Conference; FMA Doctoral Consortium; AQR

2015: Jackson Hole Finance Group; Copenhagen FRIC Conference*; Luxembourg Asset Management Summit; AFFI Paris December Meeting

2014: EFA; Trans-Atlantic Doctoral Conference; INSEAD PhD Conference

* Presentation by co-author

Conference Discussions

2019: RFS Bahamas, Colorado Finance Summit

2018: FIRS, EFA

2017: EFA

2016: FMA

2015: AFFI Paris December Meeting; Luxembourg Asset Management Summit

2014: Trans-Atlantic Doctoral Conference

Grants and Awards

2016: AQR Fellowship Award (winner)

2015: AQR Institute research grant (with R. Lewis)

2013: INQUIRE UK and INQUIRE Europe grants (with N. Y. Naik and R. Di Mascio)

2011: LBS PhD Scholarship

Professional Service

- Referee for: Journal of Finance; Review of Financial Studies; Journal of Financial Economics, Review of Finance; Journal of Financial and Quantitative Analysis; Management Science; Journal of Banking and Finance; Journal of Financial Econometrics (2013-2020)
- Co-organizer of the Columbia New Technologies in Finance Conference (2019 – www.ntif2019.com)
- Co-organizer of the Rising Five-Star Workshop (2018)
- Lead Organiser of the Trans-Atlantic Doctoral Conference (2013)
- Computing Committee, Columbia Business School (2018-2020)

Outside Activities

Columbia Business School requires its faculty members to disclose any activities that might present a real or apparent conflict of interest.

None