# GREG LEONARD

Virginia Tech Pamplin College of Business https://sites.google.com/view/gregbleonard/home gbleonard@vt.edu

# ACADEMIC APPOINTMENTS

**Virginia Tech, Pamplin College of Business** Assistant Professor of Finance Blacksburg, VA August 2024 - Present

## EDUCATION

University of North Carolina, Kenan-Flagler School of Business Ph.D. in Finance

University of Virginia B.A., Economics B.A., Mathematics May 2024 Charlottesville, VA

Chapel Hill, NC

May 2014 May 2014

#### **RESEARCH INTERESTS**

Asset Pricing, Market Frictions, Short-Selling, Liquidity

#### PUBLICATIONS

The Loan Fee Anomaly: A Short Sellers' Best Ideas (with Joseph Engleberg, Richard Evans, Adam Reed, and Matthew Ringgenberg)

- Management Science, Forthcoming
- Presentations: 2021 SFS Cavalcades\*, 2021 NFA\*, 2022 AFA\*, 2022 EFA\*

## The Fundamental-to-Market Ratio and the Value Premium Decline (with Andrei Gonçalves)

- Journal of Financial Economics 2023
- Brandes Institute Prize (Runner-up Award)
- Chicago Quantitative Alliance (Best Paper Award)
- Presentations: 2021 MFA, 2021 MARC, 2020 CQA

\* Presenting Author

#### WORKING PAPERS

#### Revealing the Illiquidity Premium: The Role of Short Sale Constrained Stocks

- Presentations: University of North Carolina at Chapel Hill\*, Virgnia Tech\*, Notre Dame\*, University of Virginia\*, U.S. Treasury OFR\*, UNC Alumni Conference 2024\*

\* Presenting Author

## TEACHING EXPERIENCE

**BUSI 589: Fixed Income** *Teaching Assistant for Prof. Yasser Boualam* 

## PROFESSIONAL EXPERIENCE

Cornerstone Research Research Associate

### **PROFESSIONAL SERVICE**

**Referee**: Management Science

# AWARDS AND GRANTS

EFA Travel Grant Brandes Institute Prize (Runner-up Award) Chicago Quantitative Alliance (Best Paper Award) Duncan Clark Hyde Award for Academic Achievement in Economics August 2022 April 2021 September 2020 May 2014

July 2014 - June 2018