Robert Arscott

Contact Whitman School of Management Phone: +1 (585) 500-3241

Syracuse University Email: rjarscott@yahoo.com

120-C 721 University Avenue Syracuse, NY 13244-2450

Academic Syracuse University, Whitman School of Management, Syracuse, NY APPOINTMENTS

Assistant Professor, Aug 2018 - Present

EDUCATION University of Rochester, Simon Business School, Rochester, NY

Ph.D., Finance, Aug 2018

M.S.B.A., Applied Economics, May 2016

University of Oxford, Saïd Business School, Oxford, UK

M.B.A, Sep 2011

Concordia University Texas, Austin, TX

B.B.A, Finance, Aug 2005

Interests Financial intermediation, risk management, prediction markets, market efficiency

Publications Arscott, R., 2022, Risk management in the shadow economy: evidence from the sport

betting market. Journal of Corporate Finance, (77) 102307.

Arscott, R., 2022, Market efficiency and censoring bias in college football gambling.

Journal of Sports Economics, 0(0).

Working "The effect of Government-Sponsored Enterprise participation on syndicated loan spreads," Papers

with Greg Nini

"The importance of property-specific factors in the estimation of a term structure of

lease rates"

Progress

"LIBOR floors in leveraged loans"

Work in "The LIBOR-SOFR transition's effect on syndicated loan floor options"

"The Farm Credit System: risk, liquidity provision, and eligibility"

"CLO loan trading"

"Duration of floating rate loans with embedded floor options"

Teaching Fall 2018 to 2022 Instructor

EXPERIENCE RES 332/641. Real Estate Principles

Rating: 4.44/5.00

Instructor Fall 2022

RES 362. Real Estate Finance and Investment

Rating: 4.82

Instructor Fall 2018 to 2021

FIN 256. Principles of Finance

Rating: 3.87/5.00

Instructor Summer 2017

FIN 402. Capital Budgeting and Corporate Objectives

Rating: 4.50/5.00 (Teaching Honor Roll)

Instructor Summer 2016

MSM 502. Linear Algebra

Rating: 4.88/5.00

INDUSTRY Aerium Finance Limited, London, UK 2011 - 2012

Experience Associate, acquisitions

UBS AG, Stamford, CT 2006 - 2010

Analyst, back office

Service Syracuse Finance Seminar Series 2020 - 2023

Syracuse Finance Department Recruiting Committees 2021 - 2022 Advisory Committee to the River Campus Libraries 2014 - 2018

INVITED 2023: Southwestern Finance Association Annual Meeting (upcoming)

Presentations 2022: Financial Management Association Annual Meeting, Cornerstone Research, NERA

2019: American Real Estate and Urban Economics Association Annual Meeting

2018: Federal Reserve Bank of Richmond, Securities and Exchange Commission, Syracuse

University, University of Sydney.

Refereing Decision Sciences

OTHER Programming: R, MATLAB, Mathematica, SAS, LATEX

Citizenship: U.S. permanent resident, Canadian

References Bill Schwert

Distinguished University Professor and Professor of Finance and Statistics

Simon Business School University of Rochester

E-mail: billschwert@gmail.com

Greg Nini

Associate Professor of Finance LeBow College of Business

Drexel University

E-mail: gpn26@drexel.edu

Ravi Shukla

Associate Professor of Finance

(Department Chair)

Whitman School of Management

Syracuse University E-mail: rkshukla@syr.edu