Anton Lines

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Academic Appointments

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

Teaching: Capital Markets (MBA)

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, information economics and market microstructure

Working Papers

1. "Do institutional incentives distort asset prices?"
2. "Alpha decay and strategic trading", with N. Y. Naik and R. Di Mascio
3. "Trade-based performance measurement", with N. Y. Naik and R. Di Mascio

Seminars and Conferences

2017: NBER Asset Management, EFA, Chicago, Columbia, UNC Chapel Hill, Michigan, Ohio State, Maryland, Washington (Seattle), 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

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: Review of Finance; JFQA; Journal of Financial Econometrics
- Lead Organiser of the Trans-Atlantic Doctoral Conference (2013)

Conference Discussions

2017: EFA

2016: FMA

2015: AFFI Paris December Meeting; Luxembourg Asset Management Summit

2014: Trans-Atlantic Doctoral Conference