

SAMUEL KYLE JONES

Contact Information

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Areas of Interest

Teaching: International Finance, Corporate & Managerial Finance
Research: International Finance, Financial Risk Management

Education

Ph.D., Business Administration - Finance, University of Mississippi, 1998
M.S.A., Business Administration, Georgia Southwestern College, 1987
B.S., Computer Science, Georgia Southwestern College, 1985

Academic and Professional Experience

Associate Professor of Finance, Stephen F. Austin State University, 2006–present.
Assistant Professor of Finance, Stephen F. Austin State University, 2000–2006.
Visiting Assistant Professor of Finance, University of Mississippi, 1999–2000.
Staff Consultant, Ernst & Young, LLP, Memphis, Tennessee, 1998–1999.
Counselor, Small Business Development Center, University, Mississippi, 1993–1998.
Instructor, Northwest Mississippi Community College, Oxford, MS, 1995–1997.

Publications

Journal Articles

Jones, S.K., and Stroup, M.D., Economic Freedom and the Mispricing of Single-State Municipal Bond Closed-end Funds. *Journal of Economics and Finance*, forthcoming.

Jones, S. K. (2011). Volatility Forecasting for Mutual Fund Portfolios. *North American Journal of Finance and Banking Research*, 5 (5), 13-22.

Jones, S. K., and Stroup, M. D. (2010). Closed-end Country Fund Premiums and Economic Freedom. *Applied Financial Economics*, 20 (21), 1639-1649.

Jones, S. K. and Stine, J. B. (2010). Expected Utility and the Non-Normal Returns of Common Portfolio Rebalancing Strategies, *Journal of Asset Management*, 10 (1), 406-419.

Gilbert, S., Jones, S. K., and Morris, G. H. (2006). The Impact of Skewness in the Hedging Decision. *Journal of Futures Markets*, 26 (5), 503-520.

Jones, S. K. and Thompson, M. A. (2005). On Conditional Volatility Transmission among Mutual Fund Portfolios. *Applied Financial Economics Letters*, 1 (6), 339-342.

Jones, S. K. and Stine, J. B. (2005). Constant Mix Portfolios and Risk Aversion. *Financial Counseling and Planning*, 16 (2), 1-7.

Jones, S. K. and Thompson, M. A. (2004). Corporate Bond Funds and Macroeconomic Shocks. *Finance Letters*, 2 (5), 11-15.

Proceedings

Jones, S. K., Hatfield, G. B. and Gilbert, S. D. (February, 2003). The Impact of Skewness in the Hedging Decision. *American Society of Business and Behavioral Sciences Proceedings 2003*, Las Vegas, NV: University of Redlands.

Published Working Papers

Jones, S. K., Hatfield, G. B. and Gilbert, S. D. (December, 1999). The Impact of Skewness in the Hedging Decision. *Southern Illinois University, Department of Economics, Faculty Working Papers, Discussion Paper Series, No. 12.*

Jones, S. K., Hatfield, G. B. and Gilbert, S. D. (December, 1999). An Empirical Analysis of Optimal Hedging in the Presence of Skewness. *Southern Illinois University, Department of Economics, Faculty Working Papers, Discussion Paper Series, No. 14.*

Papers Submitted for Publication

Lewis, J. H, and Jones, S. K., “A Leveraged Buyout: The Burger King Case,” *Journal of Finance Case Research*.

Working Papers

Jones, S. K. “Is Mutual Fund Window Dressing Conditioned on the Business Cycle?”

Jones, S. K. “Commercial Bank Adjustment to Macroeconomic Shocks”

Jones, S. K., and Lewis, J. H., "Cambior Inc.: A Case Study in Financial Risk Management"

Research Grants

SFA Mini Grant (2011).
SFA College of Business Journal Publication Award (2011).
SFA College of Business Faculty Development Grant (2011).
SFA Mini Grant (2010).
SFA Mini Grant (2005).
SFA College of Business Faculty Development Grant (2001).

Conference Presentations

"Is Mutual Fund Window Dressing Conditioned on the Business Cycle," Academy of Financial Services, Las Vegas, NV., October, 2011.

"Economic Freedom and the Mispricing of Single-State Municipal Bond Closed-end Funds," Southwestern Finance Association, Houston, TX., March, 2011.

"Economic Freedom and the Mispricing of Single-State Municipal Bond Closed-end Funds," Academy of Economics and Finance, Pensacola, FL., February, 2009.

"Closed-End Country Fund Premiums and Economic Freedom," Southern Finance Association, Charleston, SC., November 2007.

"Cambior: A Case Study of Financial Risk Management," Academy of Economics and Finance, Houston, Tx., February 2006.

"Expected Utility and Performance Analysis of Common Portfolio Rebalancing Strategies," Midwest Finance Association, Milwaukee, WI., March 2005

"The Impact of Skewness in the Hedging Decision," American Society of Business and Behavioral Sciences, Las Vegas, NV, February 2003.

Professional Development

"CIBER Globalization Seminar," Workshop on teaching methods and the current status of the field of international finance, University of Memphis, Memphis, TN., June 2001. Funded by Stephen F. Austin State University College of Business Faculty Development Grant and CIBER Faculty Fellowship.

Other Scholarly Activities

Invited Textbook Reviews

“Fundamentals of Investing”, 9th, 2003, Gitman and Joehnk, Pearson Addison-Wesley.

“Financial Management – A Modern Approach”, 1st, 2006, Brooks, Addison-Wesley.

“Essentials of Corporate Finance”, 6th, 2008, Ross, Westerfield, and Jordan, McGraw-Hill Irwin.

“Finance: Applications and Theory”, 1st, 2008, Cornett, Adair, and Nofsinger, McGraw-Hill Irwin.

“Handbook of Economics of Risk and Uncertainty”, 2009, Machina and Viscusi, Elsevier.

“Principles of Finance”, 1st, 2009, Titman, Keown, and Martin, Pearson.

“International Financial Management”, 1st, 2005, Hodrick and Bekaert, Prentice Hall.

“Fundamentals of Corporate Finance”, 6th, 2009, Brealey, Myers, and Marcus, McGraw-Hill Irwin.

Referee Activity

Journal of Economics and Finance

Affiliations

FMA, SWFA, SFA, MFA, AEF

Teaching Experience

Stephen F. Austin St. University

Introduction to Financial Management, International Financial Markets
International Financial Management, Investments, Intermediate Financial Management,
Security Analysis and Portfolio Management (MBA and Undergraduate), International
Finance (MBA), Advanced Financial Management (MBA), Special Projects in Finance

University of Mississippi

Financial Management, Financial Institutions Management, Investments
Money and Banking, Investment Analysis and Portfolio Management (MBA)

Northwest Mississippi Community College

Principles of Microeconomics, Principles of Macroeconomics, Introduction to Business

Service

Globalization Committee, 2011-present

Faculty Support & Development Committee, 2010-2012

Advising Services Committee, 2011-2012

International Team, 2010-2011

College of Business Tenure Panel, 2009-2010

College of Business Faculty-Staff Support Committee, 2009-2010

Academic Integrity Committee, 2009-2011

Grievance Panel/Discrimination Complaint Review Board, 2008-2011
Alpha Omega Faculty Advisor, 2007-Present
College of Business Promotion Committee Chair, 2008-2009
College of Business Tenure and Promotion Panel, 2006-2007
Student Affairs Committee, 2000 - 2008
College Council, 2005 – 2007
Pre-business Adviser, 2001 - 2007
Finance Club Faculty Adviser, 2000 - 2005
College of Business Research Council, 2002 - 2004
Thesis Committee, Department of Forestry, 2002.

Honors and Awards

College of Business Teaching Excellence Award, Stephen F. Austin State University,
2004