CURRICULUM VITAE JOOP HUIJ

Address RSM Erasmus University
PO Box 1738, 3000 DR Rotterdam, the Netherlands
Webpage http://www.rsm.nl/jhuij

EDUCATION

PhD in Finance, Rotterdam School of Management, Erasmus University Rotterdam, 2007

MSc in Informatics & Economics (with appellation C*um Laude*), Erasmus University Rotterdam, 2002

Gymnasium (Dutch classical pre-university education), Marnix Gymnasium Rotterdam, 1997

DISSERTATION

Title: "New Insights into Mutual Funds: Performance and Family Strategies"

Winner of the 2008 ERIM Award for best dissertation

Electronic version available at SSRN (http://ssrn.com/author=340546)

INDUSTRY EXPERIENCE

Head of Factor Investing Equities and Indices, Robeco, 2014-present

Senior Researcher, Quantitative Equity Strategies, Robeco, 2007-2013

ACADEMIC APPOINTMENTS

Associate Professor of Finance (with tenure), Rotterdam School of Management, Erasmus University, 2011-present

Assistant Professor of Finance, Rotterdam School of Management, Erasmus University, 2006-2011

PhD Researcher, Rotterdam School of Management, Erasmus University, 2002-2006

OTHER POSITIONS

Member of Advisory Board, European Pension Academy, 2008-2011

SPECIALTIES

Factor investing, stock selection strategies (e.g., value, momentum, reversal strategies), mutual funds and hedge funds (e.g., performance evaluation, manager selection), emerging markets, real estate, fixed-income securities

POST-GRADUATION COURSES

ORIX Global Leadership Program, Global Institute for Tomorrow, Hong Kong/Myanmar, September 2014

Graduate Program in Management Studies, Rotterdam School of Management, Erasmus University Rotterdam, 2004

VISITING ACADEMIC POSITIONS

Visiting researcher, BNP Paribas Hedge Fund Research Centre, London Business School, June 2007

Visiting graduate student, Owen Graduate Business School, Vanderbilt University, July 2006

Visiting graduate student, London Business School, March 2006

INTERNATIONALLY PEER-REVIEWED PUBLICATIONS

"Is the Value Premium Really a Compensation for Default Risk?" (joint with Wilma de Groot), *Journal of International Money & Finance*, forthcoming 2018

"Academic Knowledge Dissemination in the Mutual Fund Industry" (joint with Eduard van Gelderen), *Journal of Portfolio Management*, Summer 2014

"Residual Short-Term Reversal" (joint with David Blitz, Simon Lansdorp and Marno Verbeek), *Journal of Financial Markets*, 3:477-504, 2013

"The Performance of European Index Funds and ETFs" (joint with David Blitz and Laurens Swinkels), *European Financial Management*, 18:649-662, 2012

"Evaluating the Performance of Emerging Markets Equity Exchange-Traded Funds" (joint with David Blitz), *Emerging Markets Review*, 13:149-158, 2012

"Another Look at Trading Costs and Reversal Profits" (joint with Wilma de Groot and Weili Zhou), *Journal of Banking and Finance*, 36:371-382, 2012

"Residual Momentum" (with David Blitz and Martin Martens), *Journal of Empirical Finance*, 18:506-521, 2011

"On the Performance of Emerging Market Equity Mutual Funds" (joint with Thierry Post), *Emerging Markets Review*, 12:238–249, 2011

"Global Equity Fund Performance, Portfolio Concentration and the Fundamental Law of Active Management" (with Jeroen Derwall), *Journal of Banking and Finance*, 35:155-165, 2011

"REIT Momentum and the Performance of Real Estate Mutual Funds" (joint with Jeroen Derwall, Dirk Brounen and Wessel Marquering), *Financial Analyst Journal*, 65:24-34, September/October 2009

"On the Use of Multi-Factor Models to Evaluate Mutual Fund Performance" (joint with Marno Verbeek), *Financial Management*, 75-102, Spring 2009

"Hot Hands in Bond Funds" (joint with Jeroen Derwall), *Journal of Banking and Finance*, 32:559-572, 2008. Summarized in *CFA Digest*, 38:10-12, 2008

"Cross-Sectional Learning and Short-Run Persistence in Mutual Fund Performance" (joint with Marno Verbeek), *Journal of Banking and Finance*, 31:973-997, 2007. Summarized in *CFA Digest*, 37:96-96, 2007

WORKING PAPERS

"Factor Investing: Long-Only versus Long-Short" (joint with David Blitz, Simon Lansdorp, and Pim van Vliet)

"Another Look at the Performance of Actively Managed Equity Mutual Funds" (joint with David Blitz)

"Mutual Fund Performance Persistence, Market Efficiency and Breadth" (joint with Simon Lansdorp)

"Residual Momentum and Reversal Strategies Revisited" (joint with Simon Lansdorp)

"The Quality Premium and Mutual Fund Returns" (joint with Eduard van Gelderen and Georgi Kyosev)

"Is Risk Arbitrage Compensated? Evidence from the European Strippable Bond Market" (joint with Miles Livingston and Laurens Swinkels)

"Dynamic Investment Opportunities and the Cross-Section of Hedge Fund Returns: Implications of Higher-Moment Risks for Performance" (joint with Vikas Agarwal and Gurdip Bakshi)

"Spillover Effects of Marketing Activities in Mutual Fund Families" (joint with Marno Verbeek)

"The Short-Term Corporate Bond Return Anomaly" (joint with Jeroen Derwall and Gerben de Zwart)

"Manager Turnover and Mutual Fund Flows" (joint with Simon Lansdorp and Marno Verbeek)

Electronic versions available at SSRN (http://ssrn.com/author=340546)

BOOKS

"Factor Investing: Collected Robeco Articles, 2nd Edition" (joint with David Blitz and Tom Steenkamp)

"Factor Investing: Collected Robeco Articles" (joint with David Blitz and Tom Steenkamp)

"New Insights into Mutual Funds: Performance and Family Strategies", ERIM PhD Series Research in Management, 99, ISBN-10: 09-5892-134-4, ISBN-13: 978-90-5892-134-5, 2007

HONORS AND AWARDS

Nominated & promoted to Managing Director, Robeco, 2018

Nominated & promoted to Senior Vice President, Quantitative Equity Strategies, Robeco, 2014

Nominated & promoted to Vice President, Quantitative Equity Strategies, Robeco, 2012

Promotion & Tenure at Rotterdam School of Management, 2011

ERIM high-performing membership, 2011-2014

ERIM full membership, 2009-present

RSM Managerial Article Award, 2009

ERIM Best Dissertation Award, 2008

IBA BSc Teaching Award, 2007

Graduated with honors, Erasmus University Rotterdam, 2002

GRANTS

BNP Paribas Hedge Fund Research Centre, 2008

Trustfund Erasmus University Rotterdam, 2006

Netherlands Organization for Scientific Research (NWO), 2006

Erasmus Research Institute of Management (ERIM), 2006, 2007

ANNUAL ASSET MANAGEMENT CONFERENCE

Organizer of Annual Conference on Professional Asset Management (joint with Marno Verbeek), Rotterdam, the Netherlands, 2007-2011

Speakers included:

2011 jubilee meeting: speakers included Narasimhan Jegadeesh (Emory University) and Stephen Brown (New York University)

2010 meeting: speakers included Susan Christoffersen (McGill University), Jennifer Huang (McCombs School of Business) and Lilian Ng (University of Wisconsin)

2009 meeting: speakers included Nick Bollen (Vanderbilt University), Keith Brown (University of Texas at Austin) and Harrison Hong (Princeton University)

2008 meeting: speakers included Massimo Massa (INSEAD), Laura Starks (McCombs School of Business) and Russ Wermers (University of Maryland)

2007 meeting: speakers included Vikas Agarwal (Georgia State University), Nick Bollen (Vanderbilt University) and Robert Kosowski (Imperial College)

More information available at http://www.erim.nl/mutualfunds

ANNUAL FACTOR INVESTING CONFERENCE

Organizer of Annual Conference on Factor Investing, Rotterdam, the Netherlands, 2011-2014

Speakers included:

2014 September meeting: Elroy Dimson (London Business School)

2014 January meeting: Andrew Ang (Columbia University) and Alfred Slager (University of Tilburg)

2012 meeting: William Goetzmann (Yale University), Tom Fearnley (Norwegian Ministry of Finance), and Kees Koedijk (University of Tilburg)

2011 meeting: Marty Gruber (New York University), Tim Mortelmans (Financial Markets Authority), Hans Rademaker (Robeco), and Eduard van Gelderen (APG Investments)

REVIEWS

Ad-hoc referee for amongst others *Journal of Finance, Journal of Banking and Finance, Journal of Empirical Finance, Journal of international Money and Finance, Financial Analyst Journal, European Financial Management, Journal of Financial Research*

Reviewer of the book "The Mutual Fund Industry: Competition and Investor Welfare" by Robert Glenn Hubbard, Michael Koehn, Stanley Ornstein, Jimmy Royer and Marc VanAudenrode

TEACHING IN GRADUATE PROGRAM

Quantitative Investment Analysis, Rotterdam School of management, 2017-present

Average teaching evaluations (scale: 1-5; 1=very poor, 5=very good):

- 4.7 over 2017 (13 students in class)

Professional Asset Management, Rotterdam School of Management, 2006-2016

Average teaching evaluations (scale: 1-5; 1=very poor, 5=very good):

- 4.8 over 2016 (39 students in class)
- 4.3 over 2015 (39 students in class)
- 4.8 over 2014 (23 students in class)
- 4.7 over 2013 (29 students in class)
- 5.0 over 2012 (29 students in class)
- 4.6 over 2011 (39 students in class)
- 4.4 over 2010 (17 students in class)
- 4.6 over 2009 (27 students in class)

- 4.4 over 2008 (61 students in class)
- 4.7 over 2007 (39 students in class)
- 4.4 over 2006 (32 students in class)

Honors class on Finance and Investments, Rotterdam School of Management, 2010-2016

Average teaching evaluations (scale: 1-5; 1=very poor, 5=very good):
- 4.8 over 2016 (25 students in class)
- 4.9 over 2015 (25 students in class)
- 4.8 over 2014 (25 students in class)
- 4.5 over 2013 (25 students in class)
- 4.8 over 2012 (25 students in class)
- 4.7 over 2011 (25 students in class)
- 4.5 over 2010 (25 students in class)

Financial Advisors and Intermediaries, Rotterdam School of Management, 2009

Average teaching evaluations (scale: 1-5; 1=very poor, 5=very good):
- 4.0 over 2009 (39 students in class)

Empirical Finance, Rotterdam School of Management, 2008

Average teaching evaluations (scale: 1-5; 1=very poor, 5=very good):
- 4.8 over 2008 (19 students in class)

Supervisor of MSc theses on Finance, Rotterdam School of Management, 2005-present

TEACHING IN UNDERGRADUATE PROGRAM

International Financial Management, Rotterdam School of Management, 2007

Average teaching evaluations (Scale: 1-5; 1=very poor, 5=very good):
- 4.4 over 2007 (396 students in class), awarded with IBA BSc Teaching Award

Supervisor of BSc theses on Corporate Finance, RSM Erasmus University, 2006-2007

TEACHING IN EXECUTIVE PROGRAM

Empirical Finance in MBA-MFM program, Rotterdam School of Management, 2013-2014

Average teaching evaluations (scale: 1-5; 1=very poor, 5=very good):
- 4.0 over 2014 (10 students in class)
- 4.3 over 2013 (21 students in class)

Investments in PTO (part-time) program, Rotterdam School of Management, 2009-2011

Average teaching evaluations (scale: 1-5; 1=very poor, 5=very good):
- 5.0 over 2011 (10 students in class)
- 4.4 over 2010 (18 students in class)
- 4.7 over 2009 (19 students in class)

Portfolio Management (guest lecture on mutual funds) in FBA/VBA program, Postgraduate School of VU University Amsterdam, 2008-present

Average teaching evaluations (scale: 1-10; 1=very poor, 10=very good):
- 7.9 over 2015
- 8.2 over 2014
- 8.8 over 2013 (32 students in class)
- 7.7 over 2012

PHD SUPERVISION

Georgi Kyosev (expected graduation date in 2018)

Simon Lansdorp (graduation date: November 2012, placement: Robeco)

TEACHING CERTIFICATION

Onderwijs en de Techniek van het Theater, Educational Expert Centre Rotterdam, 2007

Basic Teacher Training, Educational Expert Centre Rotterdam, 2004