

Joseph D. Farizo

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Research Interests **Mutual funds, fraud, governance**

Education **University of Kentucky**
Ph.D., Finance & Quantitative Methods, Expected 2020.

Louisiana State University
M.S., Finance, 2013
B.S., Finance, 2011

Publications **Misconduct & Fraud by Investment Managers**
With Stephen Dimmock & Will Gerken
Handbook of Financial Market Manipulation, Misconduct, and Fraud
[SSRN Link](#)

We document the prevalence and variety of frauds committed by investment managers. We show that prior legal and regulatory violations, conflicts-of-interest, and monitoring disclosures available via the Security and Exchange Commission's Form ADV are useful for predicting fraud. Additional tests show that fraud by rogue employees is more predictable than firm-wide fraud, but both types of fraud are significantly predictable. We revisit the fraud prediction model of Dimmock and Gerken (2012) and test its performance out-of-sample (using fraud cases discovered since that article's publication). We find the model has significant predictive power for the out-of-sample cases. To encourage additional research in this area, we have made the data used in this chapter publicly available at <https://doi.org/10.13023/nsjd-rk62>.

Works in Progress **(Black)Rock the Vote: Index Funds and Opposition to Management**

Presented at the SEC Department of Economic and Risk Analysis PhD Student Symposium, 2018

Mutual Fund Voting and Divergence

Teaching	<p>FIN 300: Introduction to Corporate Finance Summer 2018, 17 students Teaching evaluation: 4.9/5</p> <p>B&E 105: Technology for Business Solutions <i>Online content-delivery course</i> Summer 2018, 44 students Fall 2018 (<i>planned</i>), 540 students across 6 sections Spring 2018 (<i>planned</i>), 600 students across 6 sections</p>
Awards & Fellowships	<p>Research Excellence Team Grant 2017 (\$8,000) Block Award 2018-2019 Steckler Fellowship 2017-2018, 2018-2019 Gatton Fellowship 2015-2018 Lockett Fellowship 2015-2016</p>
Research & Teaching Assistantships	<p>Dr. Will Gerken 2015-2016, 2017-2018 Dr. Brad Jordan 2015-2017 Dr. Paul Childs 2015-2016 Dr. Scott Hankins 2016-2018 David Moore 2017-2018</p>
Employment	<p>Postlethwaite & Netterville, APAC Business Valuation Consulting 2014</p> <p>The Woodlands Financial Group Insurance Services Branch Owner, Manager, and Agent 2010-2014</p>
Skills	<p>Stata; L^AT_EX; MATLAB; Python; Licensed Louisiana Property, Casualty, Life & Health Insurance; Bloomberg Market Concepts</p>
Interests	<p>Motorcycling, travel, and guitar</p>

References

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