

Hilliard, Jitka and Dat Le: Exchange-Traded Funds Investing the European Emerging Markets. *Journal of Eastern European and Central Asian Research* 2(2), 260-270.

Hilliard, Jimmy E, Jitka Hilliard and Yinan Ni (2021): Using the short-lived arbitrage model to compute minimum variance hedge ratios: Application to indices, stocks and commodities. *Quantitative Finance* 21 (1), 125-142.

Barth, James R., Jitka Hilliard, John S. Jahera, Kang Bok Lee, and Yanfei Sun (2020): Payday Lending, Crime and Bankruptcy: Is There a Connection? *Journal of Consumer Affairs* 54 (4), 1159-1177.

Hilliard, Jitka, Arun Nayanasamy and Shen Zhang (2019): The Role of Market Sentiment in Asset Allocations and Stock Returns. *Journal of Behavioral Finance* 19.

Hilliard, Jimmy, E. and Hilliard, Jitka (2019): Jump-Diffusion Model for Pricing and Hedging Margined Options: An Application to Brent Crude Oil Contracts. *Journal of Banking and Finance* 98, 137-155.

Hilliard, Jitka, John Jahera and Haoran Zhang (2019): The US Financial Crisis and Corporate Dividend Reactions: For Better or for Worse? *Review of Quantitative Finance and Accounting* 53, 1165-1193.

Barth, James R., Nicholas Bold, Sunghoon Joo and Jitka Hilliard (2018): Do Politics Contribute to Underfunded State Pension Plans? *Journal of Regional Analysis and Policy* 48, 41-65.

Xu, Junhui, Jitka Hilliard and James R. Barth (2018): How Does Borrower's Education Influence Demand for Peer-to-Peer Funding? New Evidence from China. *International Review of Finance*, 2018.

Hilliard, Jimmy, E. and Hilliard, Jitka (2018): Rebalancing versus Buy and Hold: Theory, Simulation and Empirical Analysis. *Review of Quantitative Finance and Accounting* 50, 1-32.

Hilliard, Jimmy, E. and Hilliard, Jitka (2017): Option Pricing Under Short-Lived Arbitrage: Theory and Tests. *Quantitative Finance* 17, 1661-1681.

Barth, James, John Jahera, Jitka Hilliard and Yanfei Sun (2016): Do state regulations affect payday lender concentration? *Journal of Economics and Business* 84, 14-29.

Hilliard, Jimmy E., and Jitka Hilliard (2015): A Comparison of Rebalanced and Buy and Hold Portfolios: Does Monetary Policy Matter? *The Review of Financial Studies* 28(4), 1141-1175. *Journal of Banking and Finance* 56, 1-17.

Hilliard, Jitka (2014): Hedging Price Changes in the S&P 500 Options and Futures Contracts: The Effect of Different Measures of Implied Volatility. *International Journal of Financial Markets and Derivatives* 3, 241-259.

Awards:

J. K. Lowder Family Foundation Endowed Professorship (2022)

Hilliard, Jimmy E. and Jitka Hilliard: Analysis of Rebalanced and Buy and Hold Portfolios when Stock Returns Are Serially Independent Presented at the 2015 Annual Meeting of the Eastern Finance Association in New Orleans, LA.

Barth, James R., John S. Jahan, Jitka Hilliard, and Yanfei Sun: How Do Differences in State Regulations Affect the Payday Lending Industry Presented at the Hong Kong Institute for Monetary Research International Conference on Finance, Institutions and Economic Growth, May 22, 2015.

Barth, James R., John S. Jahan, Jitka Hilliard, and Yanfei Sun: Do State Regulations Affect Payday Lender Concentration Presented at the Regulating Consumer Credit Conference at the Federal Reserve Bank of Philadelphia, April 30-May 1, 2015.

Barth, James R., John S. Jahan, Jitka Hilliard, and Yanfei Sun: Do State Regulations Affect Payday Lender Concentration Presented at the 2015 Annual Meeting of the Eastern Finance Association in New Orleans, LA.

Hilliard, Jitka and Haoran Zhang: Size and Price-to-Book Effects: Evidence from the Chinese Stock Markets Presented at the 21st Annual Conference of the Multinational Finance Society in Prague, Czech Republic, 2014.

Hilliard, Jimmy E. and Jitka Hilliard: Evaluating Strategies to Maximize Portfolio Performance Measures Using Rebalancing, Buy and Hold, and Monetary Policy Indicators Presented at the 21st Annual Conference of the Multinational Finance Society in Prague, Czech Republic, 2014.

Hilliard, Jitka and Haoran Zhang: Size and Price-to-Book Effects: Evidence from the Chinese Stock Markets Presented at the 2014 Annual Conference of the Southwestern Finance Association in Houston, TX.

Hilliard, Jitka and John S. Jahan Jr.: The US Financial Crisis and Corporate Dividend Reactions: For Better or for Worse Presented at the 2014 Annual Meeting of the Eastern Finance Association in Pittsburgh, PA.

Hilliard, Jitka and Haoran Zhang: Size and Price-to-Book Effects: Evidence from the Chinese Stock Markets Presented at the 2014 Annual Meeting of the Eastern Finance Association in Pittsburgh, PA.

Hilliard, Jitka and John S. Jahan Jr.: The US Financial Crisis and Corporate Dividend Reactions: For Better or for Worse Presented at the 2014 Annual Meeting of the Midwest Finance Association in Orlando, FL.

Hilliard, Jitka and Haoran Zhang: Size and Price-to-Book Effects: Evidence from the Chinese Stock Markets Presented at the 2014 Annual Meeting of the Midwest Finance Ass Mie5 (foTJ 0.46 Tc -0.000

Hilliard, Jimmy E. and Jitka Hilliard: Evaluating Strategies to Maximize Portfolio Performance Measures Using Rebalancing, Buy and Hold, and Monetary Policy Indicators. Presented at the 2013 Annual Meeting of the Southern Finance Association in Puerto Rico.

Hilliard, Jitka: Premiums and Discounts in ETFs: An Analysis of the Arbitrage Mechanism in Domestic and International Funds. Presented at the 2012 Annual Meeting of the Southern Finance Association in Charleston, WV.

Hilliard, Jimmy E. and Jitka Hilliard: Using Multivariate Densities to Assign Lattice Probabilities when there are Jumps: Simulations and Early Exercise Premiums on Copper and Gold Options. Presented at the 2012 Annual Meeting of the Southern Finance Association in Charleston, WV.

Hilliard, Jimmy E. and Jitka Hilliard: Timing versus Buy and Hold: A Model of Determining the Predictive Accuracy Required for Superior Performance. Presented at the 2011 Annual Southern Finance Association Meeting in Key West, FL.

Hilliard, Jimmy E. and Jitka Hilliard: Timing versus Buy and Hold. A Model of Determining the Predictive Accuracy Required for Superior Performance. Presented at the 2011 Annual Financial Management Association Meeting in Denver, CO.

Hilliard, Jitka and Wei C. Li: Volatilities Implied by Price Changes in the S&P 500 Options and Futures Contracts. Presented at the 2010 Annual Southern Finance Association Meeting in Asheville.

Hilliard, Jitka and Wei C. Li: Volatilities Implied by Price Changes in the S&P 500 Options and Futures Contracts. Presented at the Louisiana State University seminar series (2008).

Hilliard, Jitka and Wei C. Li: Volatilities Implied by Price Changes in the S&P 500 Options and Futures Contracts. Presented at the 2008 European Financial Management Association Meeting in Prague, Czech Republic.

Hilliard, Jitka: Price Changes in the S&P 500 Option: Empirical Analysis and Hedging Applications. Presented at the 2006 Annual Financial Management Association Meeting in Salt Lake City, UT.

Conference Session Chair

Chair of Banking and Financial Services Session at the 2019 International Conference of the Financial Engineering and Banking Society, Prague, Czech Republic.

Chair of Overindebtedness and Predatory Lending Session at the 2019 European Research Conference on Microfinance, Paris, France.

Chair of the Momentum in Stock Returns Session at the 2015 Annual Meeting of the European Financial Management Association (Chair)

Chair of the 46th European Financial Management Association Meeting (Chair) - 665 (g) 0-2.2 (l 0467 tCh)-667 (e) 5.9 M

Barth, James R., Jitka Hilliard* and S. Jahera, Jr., Kang Lee and Yanfei Sun: Payday Lenders:
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Pedagogic Activity

Advanced Business Finance (FINC 3630)

Investments (FINC 3640)

Financial Statement Analysis (FINC 4650)

Security Analysis (FINC 4660) – The course includes Bloomberg and Morningstar Direct certifications and a working knowledge of FactSet.

Financial Engineering (FINC 5680, 6680, 6686)

Ph.D. Seminar in Investments (FINC 8640)

Special Topics in Business Administration (BUS 70) – Dr. Jimmy E. Hilliard and myself took a group of Master's students to Budapest and P (gstun)4.6 (s)4.1 5.9 (C 3c -0.0.1 (a)6)-6.1 (r5m)6 (y [

University reader for thesis of Chen Li, MS student of Agricultural Economics and Rural Sociology, 2016.

University reader for dissertation of Xuan Shen, Ph.D. student of Agricultural Economics and Rural Sociology, 2013.

Advisor for the Auburn Student Investment Fund (since 2012)

Special Skills

Financial Software: Bloomberg, Morningstar Direct, FactSet

Computer skills: MS Office, Visual Basic, SAS, Matlab, SPSS, Stata

Languages: Czech (native), Russian, Slovak, and English