

Ronnie Sadka, PhD
Associate Professor – Finance Department

Dr. Ronnie Sadka is an associate professor of finance at Boston College's Carroll School of Management. Professor Sadka's research focuses on liquidity in financial markets and stock-price modeling. He has developed unique measures of market liquidity and has demonstrated their importance for understanding the profitability of different trading strategies as well as hedge-fund performance. His research also uncovers distinct periodic patterns of stock returns both over the calendar year and during a single trading day. Sadka's work has appeared in various outlets including the Journal of Finance, the Journal of Financial Economics, and Financial Analysts Journal, and has been covered by the New York Times and CNBC.

Prior academic experience includes teaching at the University of Chicago (Booth), New York University (Stern), Northwestern University (Kellogg), and the University of Washington (Foster). Industry experience includes Goldman Sachs Asset Management and Lehman Brothers (quantitative strategies). Sadka currently serves on the economic advisory board of NASDAQ OMX. Professor Sadka earned a B.Sc. (Magna Cum Laude) in industrial engineering and a M.Sc. (Summa Cum Laude) in operations research, both from Tel-Aviv University. He received a Ph.D. in finance from Northwestern University (Kellogg).

Boston College, Carroll School of Management
Department of Finance, Fulton Hall 336
140 Commonwealth Ave.
Chestnut Hill, MA 02467
phone: 617- 552-0899
email: sadka@bc.edu
website: www2.bc.edu/~sadka/