Robert Faff

Research Professor
Rektori szervezet / Pénzügy Intézet / Vállalati Pénzügyek
Year of birth: 1959

Qualifications, scientific degrees

Higher education qualifications

- 1988 - 1993
  Monash University, Economics (PhD/DLA képzés)

Career

Workplaces

- 2021 - 2024
  Bond University, Professor of Finance
- 2010 - 2021
  University of Queensland, Professor of Finance
- 2002 - 2009
  Monash University, Professor of Finance

Research, professional activity

Major taught courses or fields of education:

Finance

Field of science and discipline:

social science

Current fields of research:

financial economics

Previous fields of research:

financial economics

Major research projects

- 2023 - 2025, Price Discovery in Volatility Futures for Trading and Hedging Volatility
  Form of participation: member of the research team
  Moneylender: Australian Research Council
  Further info about research: Develops mixed-frequency econometric methods to identify price discovery and causality across equities and volatility markets, improving Australian hedging and trading insights. Grant: $AU250,000

- 2014 - 2016, The impact of payout policy changes on firm value and short selling activities across different taxation regimes
  Form of participation: member of the research team
  Moneylender: Australian Research Council
  Further info about research: Examines payout policy, taxation, firm value, and informed trading across markets, integrating dividends, repurchases, governance, capital structure, and information effects. Grant: $AU180,000

- 2013 - 2015, The economic cost of insider trading - culture, legislation, governance, gender and crisis impacts: comparative evidence from around the globe
  Form of participation: member of the research team
  Moneylender: Australian Research Council
  Further info about research: Explores global insider trading through culture, governance, legislation, gender, crisis, and information asymmetry, while building comparative datasets and training researchers. Grant: $AU404,000

Membership in scientific or professional bodies/organizations

- 1985 - 2026, Life Member, member
  Accounting & Finance Association of Australia & New Zealand, international
- 2008 - 2026, Regular Member, member
  International Accounting & Finance Doctoral Symposium, international

Board memberships and positions

- 2014 - 2023, Managing Board of European Institute of Advanced Studies in Management , other position (e.g. member of the advisory board)
  Foreign language
- 2017 - 2026, Editor-in-Chief Pasific-Basin Finance Journal, editor-in-chief, member of the editorial team
  Foreign language

Publications

- Balachandran, B., Faff, R. and Theobald, M., “Rights Offerings, Takeup, Renounceability, and Underwriting Status”, Journal of Financial Economics, Vol. 89, 2008, pp. 328-346.
- Nandha, M. and R. Faff,
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- Balachandran, B., Faff, R., Theobald, M. and van Zijl, T., “Rights Offerings, Subscription Period, Shareholder Takeup and Liquidity”, Journal of Financial Quantitative Analysis, Vol. 47, No. 1, 2012, pp. 213-239.
- Brailsford, T.J. and Faff, R.W.,
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- Brooks, R., Faff, R., Hillier, D. and Hillier, J., “The National Market Impact of Sovereign Rating Changes”, Journal of Banking and Finance, Vol. 28, 2004, pp. 233-250.
- Pathan, S. and Faff, R., “Does Board Structure in Banks really affect their Performance?”, Journal of Banking and Finance, Vol. 37, No. 5, 2013, pp. 1573-1589.
- Lugo, S., Croce, A. and Faff, R.,
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- Zhou, Q., Faff, R. and Alpert, K., “Bias Correction in the Estimation of Dynamic Panel Models in Corporate Finance”, Journal of Corporate Finance, Vol. 25, 2014, pp. 494-513.
- Woods, K., Tan, K. and Faff, R., “Labor Unions and Corporate Financial Leverage: The Bargaining Device versus Crowding-out Hypotheses”, Journal of Financial Intermediation 37, 2019, pp. 28-44.

- Faff, R., “A Simple Template for Pitching Research”, Accounting & Finance, Vol. 55, No. 2, 2015, pp. 311-336.

Contacts

Location at the university

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  Internal fax:

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Other professional profiles

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