



Yamil Kaba

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RESEARCH EXPERIENCE

Research Scholar **2012 – Present**
Rice University, Jesse H. Jones School of Business, Houston, TX

Duties:

- Assist business school faculty with their research agendas by providing database manipulation and statistical and econometrical analysis
- Mentor Ph.D. Students and offer guidance in their research projects
- Maintain data updated and available at the Rice Business Compute Server

Relevant experience: SAS and SQL expert. Data manipulation and merging from many sources into analyzable datasets. Financial econometrics of panel data and statistical models (e.g. OLS, logit, and probit), with standard errors adjustment techniques such as white, newey-west, and clustering. Understanding of how to design tests to answer research questions.

Visiting Scholar **2009 – 2011**
Rice University, Jesse H. Jones School of Business, Houston, TX

Database Administrator, Business Administration Research Center (CICIA) **2005 – 2009**
University of Puerto Rico, Rio Piedras

Duties:

- Administer the Business School's databases, such as Compustat and CRSP, and their access through Wharton Research Data Services (WRDS).
- Provide assistance to research investigators with questionnaire design, tabulation and analysis as well as programming in SAS and Stata and data management functions.

TEACHING EXPERIENCE

Adjunct Professor **2010 – 2011**
Rice University, Department of Statistics, Houston, TX

Assistant Professor **2008 – 2011**
Instructor **2004 – 2007**
University of Puerto Rico, Department of Finance, Rio Piedras, PR

Adjunct Professor **2004**
Interamerican University – Bayamon Campus, Bayamon, PR

PROFESSIONAL EXPERIENCE

DW HOUSE LLC **2011 – Present**
Houston, TX
Managing Director

DW HOUSE, CORP **2005 – 2011**
San Juan, PR
President

Small Business information technology solution provider, consulting, and sales of Microsoft software. Manage Windows Servers, networking equipment and office devices. Implementation of Microsoft Dynamics GP (ERP). Business report solutions using SQL Server Reportings Services (SSRS).

Software Engineer, Rock Solid Technologies, Inc. **2001 – 2004**
San Juan, PR
Lead analyst and programmer for all Microsoft Dynamics projects. Provide programming and general consulting in various projects.

EDUCATION

Ph.D., Business Administration; Finance
University of Puerto Rico, Rio Piedras, PR

2008

Dissertation: REITs Long-run Performance after Seasoned Equity Offerings: An Empirical Analysis Using Propensity Score Matching
Committee: Jimmy Torrez, Marisela Santiago, and Aníbal Baez

B.A., Business Administration; Information Systems
University of Puerto Rico, Rio Piedras, PR
Honors: Magna Cum Laude

2000

Relevant Coursework Taken: Sampling, Research Methods, Quantitative Methods in Finance, Quantitative Methods in Marketing, Linear Models, Probability Theory, and Statistical Inference

PUBLICATIONS

“When Low Beats High: Riding the Sales Seasonality Premium” with Gustavo Grullon and Alexander Núñez, *Journal of Financial Economics*, forthcoming.

RESEARCH PROJECTS IN PROGRESS

“The Long-Run Persistence of Debt Maturity” with Gustavo Grullon, Alexander Nuñez, and James Weston

TECHNOLOGY PROFICIENCIES

Expert (more than 10 years in each)

SAS
Microsoft SQL Server including SSRS
All Microsoft Windows Platforms including Servers versions
Microsoft Dynamics GP

Beginner

Stata
Microsoft Visual Studio C#
Python

COURSES AND WORKSHOPS

Introduction to Managerial Finance
Financial Markets and Institutions
Introduction to Information Systems
SAS Programming
SAS Workshops for Faculty and PhD Students

LANGUAGES

Spanish – native speaker
English – speak fluently and read/write with high proficiency