

Nasim Sabah

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Professional Appointments

Chase Bank Endowed Assistant Professor of Finance, Louisiana Tech University, 2022 -
Assistant Professor of Finance, College of Business, Louisiana Tech University, 2021 -
Assistant Professor of Finance, Framingham State University, 2019 - 2021

Education

Ph.D., Finance, Texas Tech University, 2019
M.S., Finance, Barcelona School of Economics, 2012
MBA, University of Dhaka, 2011
B.S., Electrical Engineering, Bangladesh University of Engineering and Technology, 2007

Publications

- [1] "Match to grow" (with M. Zheng), Forthcoming, *Journal of Financial and Quantitative Analysis*.
- [2] "Price clustering and the informational efficiency of stock prices" (with A. Baig, B. Blau, and T. Griffith), Forthcoming, *Journal of Financial Research*.
- [3] "Local labor match and corporate investment rates" (with L. Thompson), 2025, *Journal of Financial Research*.
- [4] "The value of talents" (with L. Thompson and Z. Wei), *Financial Review*, 2025.
- [5] "The impact of social distancing on trading activity during the COVID-19 pandemic" (solo-authored), *Financial Management*, 2024.
- [6] "Information shocks, disagreement, and drift" (with W. Armstrong and L. Cardella), *Journal of Financial Economics*, 2021.
- [7] "Free trade and the efficiency of financial markets" (with A. Baig and B. Blau), *Global Finance Journal*, 2021.
- [8] "Cryptocurrency accepting venues, investor attention, and volatility" (solo-authored), *Finance Research Letters*, 2020.
- [9] "Does short selling affect the clustering of stock prices?" (with A. Baig), *Quarterly Review of Economics and Finance*, 2020.
- [10] "Price clustering after the introduction of bitcoin futures" (with A. Baig and O. Haroon), *Applied Finance Letters*, 2020.
- [11] "Price clustering and sentiment in bitcoin" (with A. Baig and B. Blau), *Finance Research Letters*, 2019.

- [12] "Have Stock Prices become more Uniformly Distributed?" (with A. Baig and D. Winters), *Economics Bulletin*, 2019.
- [13] "Pricing of Islamic deposit insurance" (with M. Hassan), *Economics Letters*, 2019.

Revise and Resubmit

- [1] "Automation Exposure Potential and the Use of Broad-Based Employee Stock Options" (with M. Karim and M. Zheng,), *Financial Management*.
- [2] "Neighborhood effects on employee treatment" (with M. Karim), *Journal of Financial Research*.

Working Papers

- [1] "Peek-a-Book: Who hides in the limit order book, and when?"
- [2] "Stock market-related policy uncertainty and price efficiency"
- [3] "Local labor match: implications for asset prices".

Permanent Working Papers

- [1] "Systematic volume spikes and intraday liquidity patterns: fingerprints of HFT activity?" (with W. Armstrong and L. Cardella)

Invited Talks / Conference Presentations (* denotes presentation by co-author)

"Peek-a-Book: Who hides in the limit order book, and when?"
2026 : SWFA (Southwestern) Annual Meeting

"Hidden liquidity under high uncertainty"
2025 : SWFA (Southwestern) Annual Meeting

"Match to Grow" (previously circulated under the title "The perfect match: effect of employee-firm matches on establishment growth")
2023 : FMA Annual Meeting*

"The value of talents"
2023 : World Finance Conference (withdrawn), FMA Annual Meeting*

"Workplace automation and employee treatment"
2023 : SWFA (Southwestern) Annual Meeting

"The impact of social distancing on trading activity during the COVID-19 pandemic"
2023 : SWFA (Southwestern) Annual Meeting

"Labor matching and equity prices"
2022 : SWFA (Southwestern) Annual Meeting
2021 : Money, Macro and Finance Society; International Young Finance Scholars'

Conference; FMA Annual Meeting; Framingham State University; Louisiana Tech University

”Local labor match and corporate investment rates”

2022 : EFA (Eastern) Annual Meeting, SWFA (Southwestern) Annual Meeting

2021: 6th Vietnam Symposium in Banking and Finance*

”Systematic volume spikes and intraday liquidity patterns: Fingerprints of HFT activity?”

2021: Louisiana tech University

2019: Texas Tech University; Framingham State University; Montclair State University; Fifth Women in Microstructure Meeting*

”Information shocks, disagreement, and drift”

2017: Texas Tech University; Third Women in Microstructure Meeting*; Lone Star Finance Conference*

Teaching

Louisiana Tech:

Seminar in Investments (Doctoral)

Advanced Financial Analytics (Masters/MBA)

Financial Data Analytics

International Finance

Intermediate Financial Management

Business Finance

Framingham State:

Financial Management (MBA)

Investments

Managerial Finance

Statistical Analysis for Business and Economics

Texas Tech (as a doctoral student):

Investments

Service

Service at Louisiana Tech:

2025 - Current: Graduate Policies and Assessment Committee (GPAC)

2022 - Current: Outstanding Senior Award Committee

Service at Framingham State:

2020 - 2021: MetroWest Economic Research Center (MERC); Strategic Planning Committee

2019 - 2021: Department Curriculum Committee (Chair); College of Business Curriculum Committee; University Curriculum Committee

Adhoc Reviewer:

Financial Review, Journal of Economic Behavior & Organization, Journal of Financial Research, North American Journal of Economics and Finance

Service to the Profession:

Track Chair: Financial Engineering, SWFA 2026 (upcoming)

Reviewer: FMA (2023, 2024)

Conference Session Organizer: FMA (2023), SWFA (2022, 2024, 2025)

Community Involvement/Outreach:

2019 - 2021: VITA, Marlborough Community Development Corporation (MCDC)

Honors, Awards, & Grants

2026: Early Career Excellence in Scholarship, Louisiana Tech University

2022 - Current: Chase Bank Endowed Professor, Louisiana Tech University

2019 - 2021: CELTSS Stipend, Framingham State University

2018: AFA Travel Grant

2018: Outstanding Doctoral Student in Research, Texas Tech University

2017: Outstanding Doctoral Student in Teaching, Texas Tech University

2017 - 2019: Rawls Graduate Endowed Scholarship, Texas Tech University

2014 - 2018: Talkington Graduate Fellowship, Texas Tech University

2011 - 2012: Graduate Scholarship, Barcelona Graduate School of Economics

Professional Certifications

FINRA SIE

Professional Memberships/Affiliations

American Finance Association

Financial Management Association

Eastern Finance Association

European Finance Association

Southwestern Finance Association

Refereed Publications in Other Fields

- [1] "Progress in the utilization of antenatal and delivery care services in Bangladesh: where does the equity gap lie?" (with M. Pulok and J. Uddin), *BMC Pregnancy Childbirth*, 2016.
- [2] "Correlates of unmet need for contraception in Bangladesh: does couples' concordance in household decision making matter?" (with M. Pulok and J. Uddin), *Contraception*, 2016.
- [3] "Socioeconomic inequalities of child malnutrition in Bangladesh" (with M. Pulok and U. Enemark), *International Journal of Social Economics*, 2016.

Previous Professional Experience

Grameenphone Ltd, Dhaka, Bangladesh, 2007-2011

ONS Telecom, Dhaka, Bangladesh, 2012-2013