



Research at Columbia Business School

Research Events

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2015 Summer Internship - Call for Proposals

The Dean's Office is once again launching its Summer Research Internship Program. In 2015, we expect to have another class of truly exceptional undergraduate students, not only those with quantitative backgrounds, but also those with social and behavioral sciences backgrounds. We recruit the student researchers from the top US undergraduate programs and international schools. The students are typically at the end of their junior year, but many sophomores have generated outstanding work. As word spreads, we anticipate the selection process will be even more competitive. Last year we selected 18 candidates from about 900 applicants.

We are seeking faculty proposals for research projects to assign to the interns. Projects should meet the following criteria:

- be an integral part of a Faculty member's research program
- benefit from 9 weeks (June 1 – July 31) of dedicated research assistance funded by the Dean's Office
- have a tangible set of deliverables or results

The selection process for proposals will seek, among other things, to ensure that the difficulty level, scope, and intellectual challenge allow the students to make significant contributions, and have rewarding experiences. At the end of the summer, we will consider hiring some of the students as full-time Research Associates once they have graduated from college. **We anticipate that there will be only 20 slots available this year based on the availability of on-campus housing.**

If you have a project that meets these criteria, please send a brief description (at most 1 page) to Khaled Hamdy (khamdy@columbia.edu) by **Friday, January 30**, with **2015 Intern Proposal** in the subject line of the email. We will get back to you shortly thereafter to discuss it further.

The program is fully funded by the Dean's office and the Senior Vice Dean. Khaled will help supervise and mentor the students.

Happy Holidays!

Kathy

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New Grants and Gifts

Faculty Awards

Congratulations to the below faculty members who have been awarded research grants:

- **Kinshuk Jerath**, Associate Professor of Business, received a \$50,000 grant from the Adobe Digital Marketing Award program for his research project "Large Scale Experiment on the Efficacy of Digital Advertising."
- **Eric Johnson**, the Norman Eig Professor of Business, was awarded \$178,000 in research funds from TIAA-CREF for his project, "Customized Choice Architecture: Helping Without

Nudging.”

- **Jack McGourty**, Adjunct Professor, received \$138,056 from Teachers College (through a sub-award from the GE Foundation) for his program “Harlem Schools Partnership for Science and Math Education program.”
- **Marco Di Maggio**, Assistant Professor, received the INQUIRE Europe Research Grant for €10,000 for the project: *"The Unintended Consequences of the Zero-Bound Monetary Policy: Evidence from Money Funds"* (with Marcin Kacperczyk (UCL)) and the NBER Household Finance Grant Award (Sloan Foundation) for \$10,000 for the project *"Monetary Policy Pass-Through: Household Consumption and Voluntary Deleveraging"* (with Amir Kermani (Berkeley)).

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New Databases and Other News from Watson Library

Capital IQ Key Developments data set (available via [WRDS](#))

This data set provides structured summaries of material news and events that may affect the market value of securities. It monitors over 100 Key Development types including executive changes, M&A rumors, changes in corporate guidance, delayed filings, SEC inquiries, and many more. Each Key Development item includes announced date, entered date, modified date, headline, situation summary, type, company role, and other identifiers. Data are available back to the early 2000s depending on the event item. Click on Compustat from the menu on the right side. Key Developments will be listed in the menu on the resulting page.

Thomson Reuters Lipper (TASS) Hedge Fund Data (available via [WRDS](#))

Coverage from 1990

- Quantitative performance data on over 7,500 actively reporting Hedge funds and Funds of Hedge Funds
- Performance data on over 11,000 graveyard funds that have liquidated or stopped reporting

Click on ThomsonReuters from the menu on the left hand side. The Lipper/TASS data set will be the first one in the list on the left hand side of the screen.

Featured database:

Compustat Snapshot (available via [WRDS](#))

Provides historically reported preliminary and final data known for annual and quarterly, while retaining original values and all succeeding changes. Data are available from 1986 to present. Click on Compustat from the menu on the right side. Snapshot will be listed in the menu on the resulting page.

Important: Access to these data sets is via [WRDS](#). [Register](#) for a WRDS account if you do not have one.

Announcements:

1. The NYSE has decided that they will **no longer update** the monthly Trade and Quote (TAQ) data set (accessible via WRDS). The last update will be December 2014. The archive will remain on WRDS. They will continue to update the daily (milisecond) data to which we subscribe.

2. As part of the new **Borrow Direct Plus** system current Columbia University students, faculty and staff will have on-site library borrowing privileges at the following libraries:

- Brown University
- University of Chicago
- Cornell University
- Dartmouth College
- Duke University
- Harvard University
- Johns Hopkins University
- Massachusetts Institute of Technology
- University of Pennsylvania
- Princeton University
- Yale University

For further information or to request additional databases, please contact [Kathleen Dreyer](#), Head of Watson Library.

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Research Computing News

For better resource scheduling, Research Support has now configured **Core Binding** on the CBS Research Grid.

Now, when launching multi-threaded batch code, users can specify how many cores they wish to utilize using the **--grid_ncpus** option. This option will reserve CPU cores, as well as enforce CPU affinity for improved performance.

Anaconda Python is now available on the Research Grid. This is a python distribution with more than 195 of the most popular Python packages for science, math, engineering and data analysis.

Faculty users wishing to use **Dropbox** on the Grid should contact [Dan Mechanic](#).

For more details or to schedule grid training, please contact [Research Support](#).

Additional information about the Research Grid can be found on our wiki: <http://wiki.gsb.columbia.edu/research>.

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External Research Funding Opportunities

GRANTS

Ongoing (no deadline)

[Sloan Foundation Economic Performance and Quality of Life](#)

[Russell Sage Foundation Small Grants in Behavioral Economics](#)

[MetLife Foundation Access to Insights Grants](#)

[Smith Richardson Foundation](#)

[Institute of Management Accountants \(IMA\)](#)

[Moody's Credit Market Research Fund \(CMRF\)](#)

Peter G. Peterson Foundation
Ewing Marion Kauffman Foundation

Marketing Science Institute Research Support

December due dates

- 12/15/2014 – [Public Health Promotion Innovation Pilot Research Project](#)
- 12/30/2014 – [National Center for the Middle Market Research Q3 Research Grants](#)
- 12/31/2014 – [IMA Research Foundation](#)

January due dates

- 1/15/2015 – [NSF Social Psychology](#)
- 1/15/2015 – [Bank of England](#)
- 1/16/2015 – [Russell Sage Foundation Project Awards](#)
- 1/18/2015 – [NSF Economics](#)
- 1/18/2015 – [NSF Decision, Risk and Management Science](#)
- 1/20/2015 – [NSF Methodology, Measurement, and Statistics](#)
- 1/21/2015 – [Ewing Marion Kauffman Foundation Junior Faculty Fellowship in Entrepreneurial Research](#)
- 1/31/2015 – [W.E. Upjohn Institute for Employment Research - Early Career Research Awards](#)
- 1/31/2015 – [Center for Retirement Research, Boston College: Steven H. Sandell Grant Program](#)

February due dates

- 2/01/2015 – 2/17/2015 – [NSF Operations Research](#)
- 2/01/2015 – 2/17/2015 – [NSF Service Enterprise Systems](#)
- 2/02/2015 – [NSF Science of Organizations](#)
- 2/20/2015 – [Adobe Digital Marketing Research Awards Program](#)

PHD DISSERTATION FELLOWSHIPS

Ongoing (no deadline)

[Institute of Management Accountants \(IMA\) Doctoral Student Grant Program](#)

Online grants calendar

Please reference the grant opportunities page of the faculty governance website for a calendar of current and future grant opportunities at <http://www8.gsb.columbia.edu/faculty-staff/faculty-governance/research/grant-opportunities>. If you are considering a grant application and want to discuss the process or your proposed topic please contact Masi Asare, Associate Director of Sponsored Projects and Foundation Relations, at mo2437@columbia.edu.

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Contact Us

We would appreciate any comments and suggestions on the content of this newsletter. We would also like to invite you to share with us any achievements, grants, awards or any other research-related news.

Thank you

[Katherine Phillips](#), Senior Vice Dean
[Khaled N. Hamdy](#), Director of Research and Planning
[Kerith Gardner](#), Assistant Dean of Faculty Affairs

More information and resources on research issues can be found on

the [external](#) and the [internal](#) research websites.

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