



Research at Columbia Business School

Research Events

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## Message from Kathy Phillips

It has been a great year of accomplishment for us all in the Centennial year at CBS.

This is the final issue for the 2015-2016 Academic year. Please let us know if you have ideas for future issues of the Research Newsletter or have other information to share.

Have a great summer! Looking forward to seeing you back in September!

Kathy

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## Research News from the Dean's Office

We just kicked off the summer internship program with 20 interns from around the world. For those faculty who have previously mentored interns, please be on the lookout for a survey about your experiences. This will help us to evaluate and improve the program.

This summer we have new Research Associates joining us in Accounting, DRO, and F&E. We are also finalizing the hire of a Research Associate in the Management Division.

If you need a Research Associate to help you with your project, please contact [Khaled Hamdy](#) and the Faculty Liaison for your respective division. The faculty liaisons are:

- Accounting: Urooj Khan
- DRO: Costis Maglaras
- F&E - Finance: Paul Tetlock
- F&E - Macroeconomics: Andreas Mueller
- F&E - Microeconomics: Amit Khandelwal
- Management: Evan Rawley
- Marketing: Kamel Jedidi

## **New Research Associates**

### **Accounting**

- **Ki-Soon Choi** will be joining the Accounting Division as a Research Associate in mid-July. Ki-Soon recently graduated from Princeton with an MS in Finance.

### **DRO**

- **Cyndia Yu** has joined the DRO division as a Research Associate. Cyndia recently graduated from Harvard with a joint concentration in Physics and Mathematics and a secondary field in Economics. Her previous research experience has included optics modeling, nanofabrication techniques, and analysis for particle counting experiments.

### **F&E - Finance**

- **Antony Anyosa** has joined the Finance & Economics Division as a Research Associate. Antony graduated with a B.S with Highest Honors in Economics and Mathematics from the University of Michigan. Before joining Columbia Business School, he worked as a research assistant in big

data projects writing machine learning algorithms and STATA programs.

- **Jason Kang** has joined the Finance & Economics Division as a Research Associate. Jason has a BA in Economics with Honors at the University of Chicago and a MSc in Finance and Economics at the London School of Economics. His research interests include macro-finance and time-series econometrics.

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## **News from External Relations and External Research Funding Opportunities**

### **New Grants and Gifts**

**Jonas Hjort**, assistant professor, received:

- A \$7,500 grant from the Russell Sage Foundation for the research project "Can Reference Dependence Explain Borrowing High and Lending Low? The Case of Option ARMs;" and
- A \$28,274 grant from the International Growth Centre for the research project "Poor Infrastructure and Lack of Competition in the transportation Industry: Evidence from Liberia."

The Initiative for Policy Dialogue, led by executive director **Joseph Stiglitz**, University Professor, received:

- A \$673,100 grant from the Institute for New Economic Thinking (INET) for the research project "INET Taskforce in Macroeconomic Efficiency and Stability;" and
- A gift of \$327,339 from the Japan International Cooperation Agency (JICA) for the project "Joint Research on Quality of Growth in Africa."

## **Centers**

The **Columbia-Harlem Small Business Development Center** received:

- A \$224,183 grant from the Research Foundation for the State University of New York to support general operations.
- A \$10,000 gift from Wells Fargo to fund the center's operations and business counseling activities.

## **Update on Quarterly Expense Validation Requirement for PIs**

In accordance with Columbia University Policy, Columbia Business School will implement the practice of gathering quarterly expense validations for all grant projects. During the first week of each quarter, principal investigators will be asked to sign a form indicating that they have reviewed and agreed to the expenses charged to their grants to date. This grant administration process is being coordinated by External Relations in partnership with Financial Planning and the Dean's Office. More details will be shared in the weeks ahead. Please note that all PIs can access a suite of detailed financial reports on their grants at this link:

<http://spreports.finance.columbia.edu/>.

## **External Research Funding Opportunities**

### **July**

- **7/11/2016 – NIHCM Foundation Invites LOIs for Investigator-Initiated Health Services Research Grants.** *Grants totaling \$250,000 will be awarded in support of four or five research studies in the areas of healthcare financing, delivery, management, and/or policy.*
- **7/20/2016 – NSF CAREER awards (BIO, CISE, EHR).** *For junior faculty who exemplify the role of teacher-scholars through outstanding research, excellent education and the integration*

*of education and research within the context of the mission of their organizations.*

- **7/21/2016 – NSF CAREER awards (ENG).** *For junior faculty who exemplify the role of teacher-scholars through outstanding research, excellent education and the integration of education and research within the context of the mission of their organizations.*
- **7/22/2016 – NSF CAREER awards (GEO, MPS, SBE).** *For junior faculty who exemplify the role of teacher-scholars through outstanding research, excellent education and the integration of education and research within the context of the mission of their organizations.*

## **August**

- **8/15/2016 – NSF Sociology.** *To support basic research on organizations and organizational behavior, population dynamics, social movements, social groups, labor force participation, stratification and mobility, family, social networks, socialization, gender roles, and the sociology of science and technology.*
- **8/18/2016 – NSF Economics.** *To support research in econometrics, economic history, environmental economics, finance, industrial organization, international economics, labor economics, macroeconomics, mathematical economics, and public finance.*
- **8/18/2016 – NSF Decision, Risk and Management Science.** *Grants are funded in the areas of judgment and decision making; decision analysis and decision aids; risk analysis, perception, and communication; societal and public policy decision making; management science and organizational design.*
- **8/19/2016 – Adobe Digital Marketing Research Awards Program For University Faculty.** *To promote the understanding and use of data science in the area of marketing.*
- **8/25/2016 – NSF Methodology, Measurement, and Statistics.** *Supports the development of innovative, analytical, and*

*statistical methods and models for Social, Behavioral, and Economic Sciences.*

- **8/31/2016 – John Templeton Foundation (small grants)** *Relevant programs include Science and Big Questions, and Individual Freedom and Free Markets. Grants of up to \$217,400.*
- **8/31/2016 – John Templeton Foundation (large grants)** *Relevant programs include Science and Big Questions, and Individual Freedom and Free Markets. Grants of \$217,400 and over.*

#### **ONGOING (No deadline)**

- **Alfred P. Sloan Foundation.** *Opportunities in the Economics and Digital Information Technology programs include: Behavioral Economics and Household Finance, Economic Analysis of Science and Technology, Working Longer (understanding of aging Americans' work patterns), Data and Computational Research (developing tools for data-driven, computation-intensive research).*
- **Ewing Marion Kauffman Foundation.** *Support for research projects on entrepreneurship. The Foundation will review abstracts prior to the submission of formal inquiries.*
- **Institute for New Economic Thinking (INET).** *Calls for grants are announced regularly; see website for further details.*
- **Smith Richardson Foundation.** *Relevant funding areas include the International Security and Foreign Policy Program and the Domestic Public Policy Program.*
- **Peter G. Peterson Foundation.** *Support for projects that will address the urgent challenges of America's fiscal future, with a focus on generating non-partisan, non-ideological solutions.*
- **Russell Sage Foundation Small Grants in Behavioral Economics.** *Junior (non-tenured) faculty who have been out of graduate school for no more than two years are eligible.*
- **Institute of Management Accountants (IMA).** *IMA's Research Foundation funds timely research in accounting and financial management subjects.*

- **The Moody's Foundation.** *Supports projects in economics and finance, including economic development.*
- **Marketing Science Institute Research Support.** *Support for research that deals with topics of importance to member companies, projects with the potential for application by managers as well as more basic or exploratory work.*

### **Online Grants Calendar**

Please visit the **Grant Opportunities** page of the faculty governance website for a calendar of current and future grant deadlines and RFPs. If you are considering a grant application and want to discuss the process or your proposed topic please contact Masi Asare, Senior Associate Director of Sponsored Projects and Foundation Relations, at [mo2437@columbia.edu](mailto:mo2437@columbia.edu) or 212-851-4316.

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### **Lang Entrepreneurship Program - Research Opportunities**

If you have interest in doing research projects or acquiring data from the New York startup community, please reach out to [Vincent Ponzo](#), Director of the Lang Entrepreneurship Program to set up a meeting to discuss your needs.

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### **New Databases and Other News from Watson Library**

#### **New Databases:**

##### **IBES Guidance (available via WRDS)**

Provides all information at the time guidance is issued – including timestamp, guidance value, and what the mean was at that moment. Allows you to directly compare

analyst and management expectations on company performance.

**Mergent Manuals:** In July, our Mergent subscription will transition from print to electronic access. As a result, these previously print only items will become more accessible to the entire Columbia Community. In addition to the Mergent Archives, we are gaining access to Mergent Online and D&B Key Business Ratios.

**Mergent Archives:**

- [The Moody'/Mergent Historical Corporate Manual Collection](#) provides every Moody's corporate manual back to 1909.
- [The Moody'/Mergent Municipal Manual Collection](#) provides every Moody's manual back to inception 1918.
- [D&B Million Dollar Print Manual Archive Collection](#) provides every D&B Million Dollar Directory book back to inception, which is 1959, and includes the new manuals each year.
- [CRB Commodity Yearbook](#) – The definitive source for commodity data with the archive collection dating back to the 1930's. New books are added each year.

**MergentOnline:** (formerly *FIS Online*) is a database of corporate information covering over 22,000 US and foreign **public** companies. Information available for each company includes the following:

- Data output can be customized and exported as comma-delimited files (readable by Excel and other software).
- Advanced search capabilities include searching by executive's name, auditor, country code, NAICS or SIC industry code, and selected financial characteristics and ratios.

**D&B Key Business Ratios:** The D&B Key Business Ratio and Industry Norms Online provides industry ratios AND industry norms for over 800 industries on public and private companies. Allows the ability to search on SIC and NAICS code and line of business. Includes solvency,



efficiency and profitability ratios – a total of 14 ratios. Allows users to download and create reports.

**Thomson Reuters Mutual Fund Holdings - s12  
(available via WRDS)**

The S12 mutual fund holdings database covers almost all historical domestic mutual funds plus about 3,000 global funds that hold a fraction of assets in stocks traded in U.S. exchanges as well Canadian stock markets. Because it keeps virtually all U.S.-based mutual funds in existence since 1980, this set is largely free of the survivor-bias that has been a major concern in the mutual fund research.

**Thomson Reuters Institutional (13f) Holdings - s34  
(available via WRDS)**

The S45 provides Institutional Common Stock Holdings and Transactions, as reported on Form 13F filed with the SEC. This database contains ownership information by institutional managers with \$100 million or more in Assets Under Management (Section 13(f) Securities)

**WRDS SEC Analytics Suite (available  
via WRDS): The Trial continues and subscription  
begins July 1<sup>st</sup>**

- Access 14 million aggregated SEC filings index records from a single file
- Search 3.5+ million text and html files for all 10-K, 10-Q, 8-K, Proxy filings, 13D/G, 13F UPLOAD and CORRESP and CT ORDER 95,000+ covered entities
- Comprehensive survivor bias-free historical linking table among Compustat's GVKEY, historical CUSIP, and SEC's CIK
- WRDS SEC Readability and Sentiment data includes 11 filing text characteristics, 8 readability measures, and 16 sentiment measures

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

**Database Trials:**

**RavenPack News Analytics Trial (available**

**via WRDS):** Enhance quantitative research with data derived from traditional and social media.

RavenPack analyzes unstructured content from thousands of publications to extract information on named entities and financially relevant events in the public eye.

**Learn More**

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

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## Research Computing

Do you want to use the power of the Research Grid, but need a Matlab toolbox that is not available?

- ITG now has its own Mathworks license server and Faculty can now request custom toolboxes.

Do you have a research topic with sensitive data needs?

- ITG leverages services offered by Columbia Medical Center to provide Secure Endpoints for Faculty to meet IRB approval. Write [researchsupport@gsb.columbia.edu](mailto:researchsupport@gsb.columbia.edu) to find out how we can help you.

Do you have a computational project that requires a recurring scheduled task like downloading a dataset nightly?

- Reach out to ITG to find out how to run scheduled tasks on the Research Grid.

If you have questions about how to better utilize Columbia Business School's research computing for your research, please contact Daniel Mechanic and the ITG research computing support at ([researchsupport@gsb.columbia.edu](mailto:researchsupport@gsb.columbia.edu)) or visit

[http://www8.gsb.columbia.edu/itg/faculty/research\\_at\\_cbs](http://www8.gsb.columbia.edu/itg/faculty/research_at_cbs), to find out how we can help you.

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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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