CURRICULUM VITAE
Ben Van Vliet

Address: Illinois Institute of Technology, Stuart School of Business
565 West Adams, Chicago, Illinois 60661
Email: bvanvliet@stuart.iit.edu

ACADEMIC HISTORY

ASSOCIATE PROFESSOR OF FINANCE with tenure	2018/Present
ASSISTANT PROFESSOR OF FINANCE	2012/18
LECTURER OF FINANCE	2002/12
DIRECTOR OF RECRUITING AND ADVISING	1999/02
DIRECTOR, CENTER FOR STRATEGIC FINANCE	2015/Present
Stuart School of Business, Illinois Institute of Technology	

EXTERNAL SERVICE

CO-EDITOR IN CHIEF, *Algorithmic Finance*	2024/Present
MEMBER, Product Advisory Committee, Digital Token Identifier Foundation	2021/Present
MEMBER, Probable Cause / Business Conduct Committee, CME Group	2011/2018

EDUCATION

PH.D., Management Science	2012
M.S., Financial Markets and Trading	1999
CERTIFICATE in UNIX System/C/C++ Programming	1998
CERTIFICATE in Client/Server Technology	1998
Illinois Institute of Technology	
B.A., Business Administration	1994
Calvin University	

REFEREED PUBLICATIONS

1. "Digital Transformation: The Geopolitical-Organizational Nexus," with W. Currie and V. Weerakkody. Editorial in *Journal of Information Technology*, Special Issue: Digital Transformation as Geo-Political, Organizational and Technological Nexus. Vol. 39, No. 2. 2024.

2. "

3. "The Pacifying Spike: High Frequency Trading and Its Mitigating Influence on Market Volatility" with R. Cooper and S. Li. *Journal of Investing*. Forthcoming.

4. "A Dynamic Program Real Option Framework for Valuing Staged Innovation Projects With Serial Correlations, Sale of IP and Abandonment: Implications for Success Factors" with A. Kumiega and G. Sterijevski. *Wilmott*, Vol. 2024, No. 129. 2024.

5. "A

30. “Implied ICA: Factor Extraction and Multi-Asset Derivative Pricing” with A. Kumiega and T. Neururer. *Journal of Derivatives*. Vol. 19, No. 4. 2012.

31. “Whole Distribution Statistical Process Control for High Frequency Trading” with R. Cooper. *Journal of Trading*. Vol. 7, No. 2. 2012.

32. “Investor Behavior and Hedge Fund Stability” with A. Kumiega and T. Neururer. *Journal of Investing*. Vol. 21, No. 2. 2012.

33. “Automated Finance: Assumptions and Behavioral Aspects of Algorithmic Trading” with A. Kumiega. *Journal of Behavioral Finance*. Vol. 13, No. 1. 2012.

34. “

1. “The Role of Government in the Regulation of Financial Markets–New Rules for New Players,” with R. Cooper, W. Currie, and J. Seddon. 23rd Americas Conference on

24. “A Software Development Methodology for Research and Prototyping in Financial Markets” with A. Kumiega. Presented at the EuSprig 2006 conference. July 5-7, 2006. Cambridge, England.

25. “A Software Development Methodology for Financial Markets” with A. Kumiega. Presented at the 11th International Conference on Software Quality on October 23, 2001.

Books

1. *Quality Money Management*, with A. Kumiega, Academic Press/Elsevier, 2008.

2. *Building Automated Trading Systems*, Academic Press/Elsevier, 2006.

3. *Modeling Financial Markets*, with R. Hendry, McGraw-Hill, 2004.

Published Articles

1. “Ready, Set, Code.” Trading Technologies' blog *TradeTalk*. October 9, 2013.

2. “Quality Control Will Save Capitalism.” *Guardian.co.uk*. May 25, 2010.

3. “Going the Alpha Mile.” *Automated Trader*. Q2 2009. With P. Perkins and A. Kumiega.

4. “The Five Drivers of Profitability.” *Automated Trader*. Q1 2009. With P. Perkins.

5. “Rapid Model Development (RMD).” *Automated Trader*. Q4 2008. With P. Perkins.

6. “How to Survive the Market’s Cauldron.” *Technical Analyst*. August, 2008.

7. “Quality Management in Financial Markets” with A. Kumiega. *Journal of Global Financial Markets*, Fall, 2003.

8. “21st Century Business.” *Global Study Magazine*, Edition 1.3. 2003.

9. “Obsolescence of the Naked Trader” with A. Kumiega. *Journal of Global Financial Markets*, Winter, 2000.

Ph.D. Dissertations Advised

Kun Li. “High Frequency Trading, Low Frequency Trading, and the Limit Order Market.” 2015. Associate Professor of Economics, Beijing Normal University.

Lei Fan. “Two Essays on Cryptocurrency Markets.” 2022. Visiting Assistant Professor at the College of Saint Benedict and Saint John’s University.