Robert E. Whaley
Short bio

Robert E. Whaley is the Valere Blair Potter Professor of Management and Director of the Financial Markets Research Center at the Owen Graduate School of Management, Vanderbilt University. He received his bachelors of commerce degree from the University of Alberta, and his masters of business administration and doctorate degrees from the University of Toronto. His past teaching positions include Duke University, the University of Chicago, and the University of Alberta.

Professor Whaley's current research interests are in the areas of exchange-traded funds, volatility index products, commodity index products, derivatives contract design, and climate finance. Much of his past work focused on the valuation of option and futures option contracts and the efficiency of the markets in which they trade. He is an established expert in derivative contract valuation and risk management, and has been a consultant for many major investment houses, security (futures, option and stock) exchanges, governmental agencies, and accounting and law firms. Whaley developed the CBOE's Market Volatility Index or "VIX" in 1993, the NASDAQ Market Volatility Index or "VXN" in 2000, and the BuyWrite Monthly Index or "BXM" in 2001. He co-developed the NASDAQ-OMX Alpha Indexes in 2010.

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