Ties de Kok
Curriculum Vitae

Arrowstreet Capital   tdekok@uw.edu
Boston, MA   https://www.tiesdekok.com

GitHub: https://www.github.com/tiesdekok   **LinkedIn:** https://www.linkedin.com/in/tiesdekok

Academic Appointments

Arrowstreet Capital – Quant Researcher	2023 – present
University of Washington, Foster School of Business – Assistant Professor	2019 – 2023
Tilburg University – PhD Researcher	2015 – 2019
Tilburg University – Research & Teaching Assistant	2014 – 2015

Education and Certification

PhD in Accounting – Tilburg University	2015 – 2019

- Title: 'Essays on reporting and information processing'
- PhD awarded May 20th 2019 with the distinction Cum Laude
- Tilburg University, the Netherlands

Visiting Scholar (6 months) – University of Washington	2018 – 2018
MSc Research Master in Accounting – Tilburg University	2013 – 2015
BSc Business Administration (with distinction) – Tilburg University	2010 – 2013

Published and Accepted Research

"How Resilient are Firms' Financial Reporting Processes?" (with Ed deHaan, Dawn Matsumoto, and Edgar Rodriguez-Vazquez). Management Science, 2023

"The Prevalence and Validity of EBITDA as a Performance Measure" (with Arnt Verriest and Jan Bouwens). Accounting Auditing Control, 2019

Working Papers

"ChatGPT for Textual Analysis? How to use Generative LLMs in Accounting Research" (Solo-authored).

"A Modular Measure of Business Complexity" (with Beth Blankespoor, Darren Bernard, and Sara Toynbee).

"Corporate Engagement in Public Discourse " (with Beth Blankespoor and Xue Li).

"Hedonic motivations and managers' information choices" (with Darren Bernard, Nicole Cade, and Elizabeth Connors).

"Update Frequency and Funder Involvement in Reward Crowdfunding Markets" (Solo-authored).

"Can Centralization Improve the Use of Soft Information? Evidence from a Field Study and Lab Experiment" (with Jan Bouwens).

"Measuring and predicting investor disagreement from narrative disclosures using AI" (with Victor van Pelt and Christoph Sextroh).

Teaching

Accounting Systems & Analytics - Undergraduate

- University of Washington   2021 - 2023
  - ACCTG 320 - Case-based class on developing the analytical mindset and analytical skillset for accounting and business professionals.

Python Programming - PhD, Faculty

- University of Washington   2018, 2020 - 2023
  - Github page: https://github.com/TiesdeKok/acctg-579B
- Limperg Institute   2019 - 2022
  - Github page: https://github.com/TiesdeKok/limperg_python
- Tilburg University   2016, 2017
- University of Bristol   2018

Introductory Financial Accounting and Management Accounting - Undergraduate

- University of Washington   2020 - 2021
  - ACCTG 219 - Essentials of Accounting (FA & MA) for non-business school students.
- Tilburg University   2015 - 2017
  - Accounting 1 - Financial Accounting.

Financial Accounting Theory: Stata tutorials - Master

- Tilburg University   2016 - 2017

Invited Presentations

2023   Cornell - CETAFE Conference; Arrowstreet Capital

2022   UBCOW Conference

2021   Ludwig-Maximilians-Universität München; Vrije Universiteit Amsterdam; Stanford University

2020   FARS mid-year meeting

2019   University of Notre Dame; UT Dallas; University of Iowa; University of Utah; Northwestern / Kellogg; Erasmus University Rotterdam; Boston College; Yale University; Harvard Business School; University of British Columbia; University of Washington; Amsterdam Business School

2018   Baruch College; Miami Rookie Camp; EAA Madrid Talent Workshop; University of Lancaster; University of Washington; University of Bristol; EAA Doctoral Colloquium, Milan

2017   GMARS, Sydney; EAA Annual Congress, Valencia

2016   AAA Annual Meeting, New York

Invited Talks

2023   Workshop on modern NLP techniques in Accounting
European Accounting Association - Virtual

2023   Going beyond ChatGPT: an introduction to prompt engineering and LLMs (90 minute tutorial)
PyData Seattle 2023 - Microsoft Campus

2022   A Primer on Textual Analysis
AAA Management Accounting Section - 2022 - Doctoral Consortium

2021   Measuring and predicting investor disagreement from narrative disclosures using AI
Rotman CPA Ontario Centre for Accounting Innovation Research Conference

2018	PhD Forum Break-out: NLP with Python for Accounting Research
	European Accounting Association Annual Congress
2017	Plenary Session PhD Forum: Accounting Research Center
	European Accounting Association Annual Congress
2016	Combine Stata with Python using the Jupyter Notebook
	Stata Conference, University of Chicago Booth School of Business
2016	Plenary Session PhD Forum: Ethics, Transparency, and Replicability
	European Accounting Association Annual Congress

External Service

Ad Hoc Referee

- Journal of Accounting and Economics
- Journal of Accounting Research
- The Accounting Review
- Review of Accounting Studies
- Contemporary Accounting Research
- Journal of Business Finance & Accounting
- European Accounting Review
- Schmalenbach Journal of Business Research
- Asia-Pacific Journal of Accounting and Economics

Conference Referee

- Hawaii Accounting Research Conference
- AAA - FARS Conference
- EAA Annual Meeting
- AAA Annual Meeting
- AFAANZ Annual Conference

Awards

2021	Teaching Award for Doctoral Studies- the University of Münster
2019	FARS Excellence in Reviewing Award
2019	Runner-up best PhD dissertation at TiSEM (Tilburg University, university-wide)
2019	NVIDIA GPU Grand "Accelerate Data Science"
2018	Limperg Scholarship:6-month visit to the University of Washington
2017	NVIDIA GPU Grand for deep-learning research
2016	Ph.D. student travel grant - AAA annual meeting

Open Source Projects

IPyStata
Python package to combine Python and Stata in a jupyter notebook.
Officially integrated into Stata as of Stata 17.
https://github.com/TiesdeKok/ipystata

ChatGPT for Jupyter - Chrome Extension
A browser extension to provide various AI helper functions in Jupyter Notebooks, powered by ChatGPT.

https://github.com/TiesdeKok/chat-gpt-jupyter-extension

SUMHDFE

Stata package to provide Fixed Effects Diagnostics.

https://github.com/ed-dehaan/sumhdfe

Fast XBRL Parser

Fast, easy, and lightweight XBRL to JSON or CSV parser written in Rust.

https://github.com/TiesdeKok/fast_xbrl_parser

Learn Python for Research

Github repository with everything you need to get started with Python for (social science) research.

https://github.com/TiesdeKok/LearnPythonforResearch

Python NLP Tutorial

Github repository with everything you need to get started with Python for text mining / NLP.

https://github.com/TiesdeKok/Python_NLP_Tutorial

Zoom Questions Manager

A Chrome extension to manage questions when teaching remotely through Zoom

https://github.com/TiesdeKok/zoom-question-manager

JupyterLab Code Bookmarks

A JupyterLab extension that adds code bookmark functionality, similar to the bookmarks VSCode extension.

https://github.com/TiesdeKok/jupyterlab_code_bookmarks

Folder Structure Generator

Web app to automatically generate a folder structure for new research projects.

https://www.tiesdekok.com/folder-structure-generator/

Miscellaneous

SKILLS	**Programming:** Python, Javascript/TypeScript, Rust
	Tools: R, Stata, Alteryx, Tableau
	Misc.: SQL, LaTeX, DevOps, CUDA, ML Engineering
LANGUAGES	Dutch *(Native speaker)* , English *(Bilingual)*

Last updated: March 11, 2024