hux@pbcsf.tsinghua.edu.cn

2019.7 2011.7-2019.6

2011			
2008			
2004			
2002			

- Noise as Information for Illiquidity, *Journal of Finance*, Volume 68, page 2223 2772, 2013 (with Jun Pan and Jiang Wang)
- Early Peak Advantage? Efficient Price Discovery with Tiered Information Disclosure, Journal of Financial
- *Economics*, Volume 126, pages 399-421,2017 (with Jun Pan and Jiang Wang)
- Bayesian Inference via Filtering Equations for Ultra-High Frequency Data (I), *SIAM/ASA Journal on Uncertainty*
- *Quantification*, Volume 6, pages 34-60, 2018 (with Yong Zeng and David Kuipers)
 Bayesian Inference via Filtering Equations for Ultra-High Frequency Data (II), SIAM/ASA
- *Journal on Uncertainty Quantification*, volume 6, pages 61-86, 2018 (with Yong Zeng and David Kuipers)
- Fama-French in China, Size and Value Factors in Chinese Stock Returns, *International Review of Finance*, volume
 - 1, pages 3-44, 2019 (with Can Chen, Yuan Shao, and Jiang Wang)
- Rollover Risk and Credit Spreads in the Financial Crisis of 2008, *Journal of Financial and Data Science*, volume 6, pages 1-15, 2020
- Tri-party Repo Pricing, *Journal of Financial and Quantitative Analysis*, volume 56, pages 337-371, 2021 (with Jun Pan and Jiang Wang)
- Chinese Capital Market: An Empirical Overview, *Critical Finance Review*, volume 10, pages 125-206, 2021 (with Jun Pan and Jiang Wang)
- Premium for Heightened Risk: Solving the FOMC Puzzle, *Journal of Financial Economics*, Forthcoming, 2021

(with Jun Pan, Jiang Wang, and Haoxiang Zhu)

Uncertainty Resolution Before Earnings Announcements (with Chao Gao and Xiaoyan Zhang), Working Paper First draft 2019, current draft 2021, conference presentation: MFA 2021, CICF 2021 (scheduled), CMES 2121(scheduled)

Corporate Bond Illiquidity and Dealers Intermediation, working in progress, 2018 Co-movement and Volatility in Chinese Stock Mark, working in progress, 2021 Spreads Trading and Illiquidity in the Commodity Market, working in progress, 2021

• Filtering with Counting Process Observations and Other Factors: Applications to Bond Price Tick Data (with David Kuipers and Yong Zeng).

Stochastic Analysis, Stochastic Systems and Application to Finance.

Edited by Allanus Tsoi, David Nualart and George Yin, World Scientific, Singapore, page 133-162, 2011

- Microeconomic Theory, Ph.D., Tsinghua University
- Advanced Financial Topics, Ph.D., Tsinghua University
- Risk Management, 2011 2018, Master of Finance, HKU
- Advanced Option Pricing Models, 2014 2018, Master of Finance, HKU
- Quantitative Risk Management, 2011 2014, Undergraduate, HKU
- Summer Math Camp for Master in Finance Program, 2009, Master of Finance, Princeton University
- Arbitrage Spreads and Aggregate Liquidity, *Early Career Scheme*, PI, competitive grant of HKD\$456K, 2012 2014
- Tri-party Repo Pricing, *General Research Fund*, PI, competitive grant of HKD \$512K, 2014 2016
- Supply Chain, News and Post-Earnings Announcement Drift, *General Research Fund*, co-PI, competitive grant of HKD \$478K, 2017-2019
- The CDS-Bond Basis and Liquidity Risk, PI, HKU Seed Funding, \$120K, 2011 2013

Hong Kong University of Science and Technology; City University of Hong Kong; Boston University; Ohio State University; McGill University; Cheung Kong Graduate School of Business; PBC School of Finance; Peking University;

AFA; WFA; CICF; SIF; Macquarie Global Quantitative Conference; VINS; FMA