

Contact Information

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Primary Employment

2010- Assistant Professor of Finance, Shanghai Advanced Institute of Finance (SAIF), Shanghai Jiaotong University
2007-2010 Assistant Professor of Finance, HSBC School of Business, Peking University
2005-2007 Quantitative Researcher, Citadel Investment Group

Education Background

PhD Department of Economics, Duke University, May 2005
MS China Center for Economic Research at Peking University, July 2000
BS Department of Mathematics, Peking University, July 1997

Major: Financial Economics
Advisors: Tim Bollerslev (co-chair), Pete Kyle (co-chair), Hui Ou-Yang and George Tauchen

Teaching Experience

Derivative Securities (MS and MBA), Financial Economics (PhD), Shanghai Jiaotong University
Applied Finance (MS), Econometrics (MS), Shenzhen, HSBC School of Business, Peking University

Research Interests

Determinant of Market Liquidity and Price Efficiency in Financial Markets
Dynamic Strategic Trading Under Complex Information Environments
Information Asymmetry and its Applications in Financial Markets
Interactions between Rational Investors and Investors Affected by Behavioral Biases
Option Pricing
Effects of Transaction Costs and Taxes
Dynamic Portfolio Allocation
Derivative Markets
Financial Market Volatility
Return Predictability
China Financial Market

Award and Honor

1. Kong Research Grant Council, Sep 2013- Sep 2014, Co-I (with C. Xia), 793213.
2. Constraint, and IPO Underpricing: Theory
GTA Prize for the excellent paper, China Finance
Review International Conference.
3. -
Kyle), Yihong Xia Best Paper Awards, 2010, China International Conference in
Finance.

Research Publications

Publication in English

1. -Yang), *Review of Financial Studies*, 28, 247-296, 2015.
2. Tu), *Journal of Banking and Finance*, 36, 575-283, 2012.
3. Risk" (with H. Ou-Yang), *Journal of Economic Theory*, 129, 150-191, 2006.

Publication in Chinese

2011 04 11

2. “ ” , 2007 11 28

Working Paper

1. -termism Versus Long- .
2. .
3. -
Kyle).
4. Zhou).
5. Imperfect compl
(with C. Xia).
6. -Yang).
7. y and A. Tucker).
8. .
9. -
L. Lu and D. Zhu).
- 10.

- 2013: WFA in Lake Tahoe^d.
- 2012: Central University of Finance and Economics^p, China Finance Review International Conference^{p,d}, China International Conference in Finance in Chongqing^d, Summer Institute of Finance in Qingdao, International Conference on Futures and Derivative Markets in Beijing^{p,d}, Liquidity and Arbitrage Trading Conference at University of Geneva^p, Seventh International Conference on Asia-Pacific Financial Markets (CAFPM) in Seoul^p.
- 2011: China International Conference in Finance in Wuhan^p, Southwestern University of Finance and Economics^p, Summer Institute of Finance Conference in Kunmin^p, Northern Finance Association at University of British Columbia^p.
- 2010: China International Conference in Finance in Beijing^p, Shanghai Jiaotong University^p, University of Hong Kong^p.
- 2009: China International Conference in Finance in Guangzhou^d, Shanghai Jiaotong University^p.
- .
- 2008: China International Conference in Finance in Dalian^p, Shanghai university of Finance and Economics^p.

Journal Referee:

Journal of Banking and Finance, Journal of Finance, Review of Finance.