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The University of Hong Kong
Hong Kong

ACADEMIC APPOINTMENTS

The Ohio State University , Ohio Visiting Assistant Professor of Finance	2016 - Present
The University of Hong Kong , HK Assistant Professor of Finance (On Leave)	2014 - Present

EDUCATION

New York University , USA Ph.D., M.Phil. in Finance	2014
Peking University , China B.A. in Finance & Economics	2009
Vienna School of Economics and Business , Austria Exchange Student	2007

RESEARCH

Asset Pricing, International Finance, Macro-Finance

WORKING PAPERS

Limited Risk Sharing and International Equity Returns

Systemic Default and Return Predictability in the Stock and Bond Markets, *with Jack Bao, and Kewei Hou*

Asset Holdings when Markets are Incomplete, *with Thomas M. Mertens*

The Cross-Section of Stock Returns: A Bayesian Model Selection Perspective (work-in-progress), *with K. J. Martijn Cremers*

RESEARCH GRANT

The RGC General Research Fund (GRF), Hong Kong, China 2015/2016
Conference Grant Support for Teaching Staff, Hong Kong, China 2014/2015, 2015/2016
Seed Funding for Basic Research, The University of Hong Kong, 2015/2016, 2016/2017

PRESENTATIONS

- 2016 Seminars: Seoul National University, China Investment Corporation
Conferences: AFA (San Francisco), ABFER (Singapore), SoFiE (Hong Kong), Macquarie Global Quantitative Research Conference (Hong Kong), CFRC (China, discussion), CICF (China, presentation and discussion)
- 2015 Seminars: Singapore University of Management, Central University of Finance and Economics, Tsinghua PBCSF, Peking University (Guanghua), CKGSB
Conferences: CSBF and IEFA Joint conference (Taiwan), EFA (Austria), CICF (China, discussion)
- 2014 Seminars: PBC School of Finance, Ohio State University (Fisher), University of Minnesota (Carlson), Georgetown University (McDonough), Purdue University (Krannert), AQR Capital Management, Penn State University (Smeal), Hong Kong U (SEF)
Conferences: CICF (China, discussion)
- 2013 New York University (Stern), Hofstra University

TEACHING EXPERIENCE

- Investments, The Ohio State University, 2016, Undergrad (scheduled)
- Derivatives, The University of Hong Kong, 2014 - 2016, Undergrad
(mean teaching evaluation: 83.4/100, department mean: 77.8)
- Foundations of Finance, New York University, 2012, Undergrad

HONORS AND AWRADS

- Jules Bogen Fellowship, 2013
- NYU Stern Graduate Fellowship, 2009-2012
- Student with Highest Distinction, Peking University, 2006, 2007, 2009
- China National Scholarship, 2008