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ACADEMIC POSITION

The University of Hong Kong, HK — 2014 - Present
Assistant Professor of Finance

EDUCATION

New York University, USA — 2009 - 2014
Ph.D. in Finance
New York University, USA — 2009 - 2013
M.Phil in Finance
Peking University, China — 2005 - 2009
B.A. in Finance & Economics
Vienna School of Economics and Business, Austria — 2007 - 2008
Exchange Student

RESEARCH

Asset Pricing, International Finance, Macro-Finance, Computational Finance

WORKING PAPERS

Limited Risk Sharing and International Equity Returns

Asset Holdings when Markets are Incomplete, *with Evgeniya A. Duzhak and Thomas M. Mertens*

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

RESEARCH GRANT

The RGC General Research Fund (GRF), Hong Kong, China 2015/2016
Seed Funding for Basic Research, The University of Hong Kong, 2015 – 2017

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

SEMINAR PRESENTATIONS

2016 *(Scheduled)*: American Financial Association's Annual Meeting (San Francisco)

2015: Seminars: The University of Hong Kong, Singapore University of Management, Central University of Finance and Economics, Tsinghua PBCSF
Conference: CSBF and IEFA Joint conference (Taiwan), European Finance Association's Annual Meeting (Austria)
2014: 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), HKU SEF
2013: New York University (Stern), Holfstra University

CONFERENCE DISCUSSIONS

- Global Liquidity Provision and Risk Sharing, by Jiao and Sarkissian, *China International Conference in Finance*, *Scheduled*, Shenzhen, July 2015
- Who are the Value and Growth Investors? by Betermier, Calvet and Sodini, , *China International Conference in Finance,* Chengdu, July 2014
- Seeing the Unobservable from the Invisible: The Role of CO2 in Measuring Consumption Risk, by Chen and Lu, *China International Conference in Finance,* Chengdu, July 2014

TEACHING EXPERIENCE

- Derivatives, The University of Hong Kong, 2015 Spring, Undergrad
- Foundations of Finance, New York University, 2012 Summer, Undergrad

OTHER ACADEMIC EXPERIENCE

Asset Pricing Workshop, NBER Summer Institute, 2012
International Finance and Macroeconomics Workshop, NBER Summer Institute, 2012
Yale Summer School in Behavioral Finance, 2011
Bayesian Methods Workshop, Northwestern University, 2011