

LINGXIAO ZHAO

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ACADEMIC POSITION

Peking University HSBC Business School

- Assistant Professor of Finance 2020 - present

EDUCATION

Washington University in St. Louis

- Ph.D. in Economics May 2020
- M.A. in Economics May 2016

Wuhan University

- B.S. in Mathematics June 2014
- B.A. in Economics June 2014

RESEARCH INTERESTS

Asset Pricing, Model Comparison, Bayesian Econometrics, Machine Learning

PUBLICATIONS

“On Comparing Asset Pricing Models”, with Siddhartha Chib and Xiaming Zeng, *Journal of Finance*, February 2020.

“Winners from Winners: A Tale of Risk Factors,” with Siddhartha Chib and Guofu Zhou, *Management Science*, January 2024.

WORKING PAPERS

“No Sparsity in Asset Pricing: Evidence from a Generic Statistical Test”, with Junnan He and Guofu Zhou.

“Are Anomalies Still Anomalies after Allowing for Change Points?”, with Siddhartha Chib.

“Background of SPAC Sponsors and Firm Performance Post De-SPAC”, with Chuan Chen, Junnan He, and Yanrong Jia.

“Jump Detection for High-frequency Financial Data in the Presence of Market Microstructure Noise”.

CONFERENCES AND SEMINARS

2019

- Asian Meeting of the Econometric Society, International Chinese Statistical Association China Conference, NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, The 4th Eastern Asia Meeting on Bayesian Statistics.

2018

- China Meeting of the Econometric Society

FELLOWSHIPS AND AWARDS

- Dissertation Fellowship, WUSTL 2018 - 2019
- Summer Research Grant, WUSTL 2015 - 2019
- University Fellowship, WUSTL 2014 - 2015

TEACHING EXPERIENCE (ALL IN ENGLISH)

- Investment 1, PHBS Spring 2021, 2022, 2023
- Financial Econometrics, PHBS Fall 2020
- Statistics, PHBS Fall 2021, 2022, 2023

PROGRAMMING SKILLS

- R, Rcpp (C++), RcppArmadillo, Matlab, Python, Stata, LaTeX
- Center for High Performance Computing (CHPC) and UNIX operating system for conducting computationally-intense research projects

LANGUAGES

English (fluent), Chinese (native).

REFERENCES

Prof. Siddhartha Chib
Harry C. Hartkopf Professor of Econometrics
and Statistics
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