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Department of Finance
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Academic Appointments

Assistant Professor of Finance, Auburn University 2020–Present

Education

Ph.D. in Business Administration (Finance), University of Georgia 2015–2020
B.S. in Business (Finance and Statistics), NYU Stern School of Business 2011–2015

Research Interests

Empirical Asset Pricing, Investments, Corporate Governance, Financial Accounting

Publications

- 1. Efficiently Backtesting Conditional Value-at-Risk and Conditional Expected Shortfall**
Journal of the American Statistical Association (2020), with Qihui Su, Liang Peng, and Gengsheng Qin
- 2. Leveraged Funds and the Shadow Cost of Leverage Constraints**
Forthcoming at *Journal of Finance*, with Zhongjin Lu

Working Papers

- 1. Directly Measuring Attention: The Case of Amendments to 10K Annual Reports**
– University of Missouri, University of South Carolina, Auburn University, University of Georgia
- 2. Delegated Monitoring, Institutional Ownership, and Corporate Misconduct Spillovers,**
with Ugur Lel and Gerald Martin
– 2018 US Securities Exchange Commission Doctoral Student Symposium, University of Georgia
- 3. Earnings Management and Distress Risk,** with Xiao Ren
– 2017 Financial Management Association Meeting, 2018 Southern Finance Association Meeting,
University of Georgia (2nd Year Paper)
- 4. Dual Class Shares and Firm Valuation: Evidence from SEC Rule 19c-4,** with Jeff Netter,
Annette Poulsen, and Ugur Lel

5. On Testing Time Series Momentum Using Predictive Regressions, with Lei Jiang, Liang Peng, and Bingduo Yang

Teaching

Auburn University
FINC 3630 – Advanced Business Finance Fall 2020

University of Georgia
FINA 4920 – Financial Modeling Summer 2016, Spring 2017, Fall 2017, and Fall 2018

Presentations and Discussions

*(Indicates by Coauthor)

2020:

- Financial Management Association Meeting (Scheduled)
- Intern Seminar Series at the US SEC (Scheduled)
- Western Finance Association*

2019:

- Financial Management Association Meeting
- Midwest Financial Association Meeting
- 4th University of Kentucky Conference*
- 46th European Finance Association Meeting*
- Finance Down Under*
- University of Missouri, University of South Carolina, Auburn University, Chinese University of Hong Kong*, Southern Methodist University*, University of Florida*, University of Georgia*

2018:

- US Securities Exchange Commission Doctoral Student Symposium
- Southern Finance Association Meeting
- University of Georgia

2017:

- Financial Management Association Meeting
- University of Georgia

Discussant:

- 2017, 2018, 2019, 2020 FMA Meeting
- 2018 SFA Meeting

Professional Activities

Ad hoc referee for *The Financial Review*

Memberships: American Finance Association, Western Finance Association, Financial Management Association

US Securities Exchange Commission, Division of Corporate Finance (DERA)

Intern

– Summer 2018 (Onsite)

Washington D.C.

– Fall 2018 (Tele-working)

Athens, GA

Awards and Honors

– American Finance Association Doctoral Student Travel Grant

2019

– Outstanding Graduate Teaching Assistant Award, University of Georgia

2018

– University of Georgia Graduate School Travel Grant

2017–2019

Personal

– Programming: R, Stata, Python, SAS, Latex, SQL

– Hobbies: Basketball, Sci-fi

– Citizenship: United States