

ZHONGLING (DANNY) QIN
Department of Finance
Herbert College of Business, Auburn University
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Academic Positions

2020–Present Assistant Professor of Finance, Auburn University

Other Affiliations

2022–Present Special Sworn Status Researcher, U.S. Census Bureau (Atlanta, GA)

Education

2020 TERRY COLLEGE OF BUSINESS, UNIVERSITY OF GEORGIA
Ph.D. in Business Administration (Finance)

2015 STERN SCHOOL OF BUSINESS, NEW YORK UNIVERSITY
Bachelor of Science in Business (Finance and Statistics)

Research Interests

Empirical Asset Pricing, Investments, Institutional Investors, Financial Accounting

Research Publications

1. Efficiently Backtesting Conditional Value-at-Risk and Conditional Expected Shortfall, 2020, *Journal of the American Statistical Association*, 116(536), 2041-2052. (with Liang Peng, Gengsheng Qin, and Qihui Su)
2. Leveraged Funds and the Shadow Cost of Leverage Constraints, 2021, *Journal of Finance*, 76(3), 1295-1338. (with Zhongjin Lu)
3. Delegated Monitoring, Institutional Ownership, and Corporate Misconduct Spillovers, 2022, *Journal of Financial and Quantitative Analysis*, 58(4), 1547-1581. (with Ugur Lel and Gerald S. Martin)
4. Heterogeneous Liquidity Providers and Night-minus-day Return Predictability, 2023, *Journal of Financial Economics* 148(3), 175-200. (with Zhongjin Lu and Steven Malliaris)
5. Testing for Zero Skill in Stock Picking or Market Timing, Forthcoming, *Statistica Sinica* (with Lei Jiang, Liang Peng, and Qingsong Shan)

Working Papers

1. Propagation of Climate Disasters through Ownership Networks (with Matthew Gustafson, Ai He, and Ugur Lel)

- Presented at: Kent State University, University of Georgia, University of South Carolina, 2023 AFFECT AFA Mentoring Workshop, 2023 Texas A&M Young Scholars Finance Consortium, 2023 Financial Intermediation Research Society Conference, 2023 JCF SI Meeting in Helsinki, 2024 American Finance Association Meetings (Scheduled)
- 2. A One-factor Model for Expected Night-minus-day Stock Returns (with Zhongjin Lu)
 - Presented at: Dongbei University of Finance and Economics, Virginia Tech, Auburn University, and University of Georgia Alumni Virtual Seminar, Annual Conference on Asia-Pacific Financial Markets, 2021 Australasian Finance and Banking Conference, 2022 Eastern Finance Association Meeting, 2022 Southwestern Finance Association Meeting
- 3. Dual Class Shares and Firm Valuation: Market-Wide Evidence from Regulatory Events (with Ugur Lel, Jeff Netter, and Annette Poulsen)
 - Presented at: University of Georgia, 2023 Eastern Finance Association Meeting, 2023 FMA Europe
- 4. A Game of Disclosing “Other News”: A Message to Retail Investors (with Sean Cao and Tao Shu)
 - Presented at: University of Technology Sydney, Chinese University of Hong Kong, CUHK Shenzhen, Tsinghua University, University of Turku, Hanken School of Economics, 33rd Conference on Financial Economics and Accounting
- 5. Endogeneity And Moments In Time Series Momentum’s Predictability Test (with Lei Jiang, Liang Peng and Bingduo Yang)
- 6. Directly Measuring Attention: The Case of Amendments to 10K Annual Reports
 - Presented at: University of Missouri, University of South Carolina, Auburn University, University of Georgia, 2019 Financial Management Association Meeting
- 7. Earnings Management and Distress Risk (with Xiao Ren)
 - Presented at: University of Georgia, 2017 Financial Management Association Meeting, 2017 Southern Finance Association Meeting

Teaching

- Auburn University
 - Advanced Business Finance: Fall 2020 (5.44/6), Fall 2021 (5.59/6), Fall 2022 (5.55/6)
- University of Georgia
 - Financial Modeling: Summer 2016, Spring 2017, Fall 2017, and Fall 2018

Invited Presentations and Discussions (* Indicates by Coauthor)

2024 American Finance Association Meeting (Scheduled)

- 2023 Conference on Financial Economics and Accounting, Midwest Finance Association Conference (Presentation and Discussant), Eastern Finance Association Conference (Presentation and Discussant), Young Scholars Finance Consortium at Texas A&M*, Financial Intermediation Research Society Conference*, FMA Europe Conference*, Conference on Financial Economics and Accounting*, University of Technology Sydney*, Chinese University of Hong Kong*, CUHK Shenzhen*, Tsinghua University*
- 2022 Young Scholars Finance Consortium at Texas A&M, Eastern Finance Association Meeting (Presentation and Discussant), Southwestern Finance Association Conference (Presentation and Discussant), Financial Management Association Meeting (Discussant), Emory University*
- 2021 Financial Management Association Meeting (Discussant), Annual Conference on Asia-Pacific Financial Markets (Presentation and Discussant), Australasian Finance and Banking Conference (Presentation and Discussant), University of Cincinnati*, Dongbei University of Finance and Economics*, Virginia Tech*, University of Georgia Alumni Virtual Seminar, Auburn University Brownbag
- 2020 Western Finance Association*, Financial Management Association Meeting (Presentation and Discussant), Auburn University Brownbag
- 2019 Financial Management Association Meeting (Presentation and Discussant), Midwest Financial Association Meeting, University of Kentucky Conference, 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 U.S. SEC Doctoral Student Symposium, Southern Finance Association Meeting (Presentation and Discussant), University of Georgia
- 2017 Financial Management Association Meeting (Presentation and Discussant), Southern Finance Association Meeting

Honors and Awards

- 2019 American Finance Association Doctoral Student Travel Grant.
- 2018 Outstanding Graduate Teaching Assistant Award, University of Georgia.

Professional Activities

- Ad Hoc Referee: *European Financial Management*, *The Financial Review*, *Journal of Empirical Finance*
- Auburn University Service:
 - Finance Department Recruiting (2020, 2021)
 - Finance Department Promotion and Tenure Guidelines (2022)
 - Undergraduate Programs (2021, 2022)
- Student Mentoring:

- Auburn Dissertation Committee: Jiayi Xu (2020), Yeo Song Yoon (2023), Thanh Dat Le (2023), Julie Thuy Dung Ngo (2023), Matt Flynn (Current), Yufei Wu (Current), Du Mingzhi (Current)
- Rising Scholars Committee (2023) at the EFA Conference
- Session Chair: EFA Conference (2022)
- Program Review: SFA Conference (2022, 2023), FMA Conference (2022)
- U.S. SEC, Division of Corporate Finance (DERA) Intern, Summer 2018 to Fall 2018.

Affiliations

American Finance Association, Western Finance Association, Financial Management Association, Eastern Finance Association, Southern Finance Association, Southwestern Finance Association

Personal

- Programming: R, Stata, Python, SAS, L^AT_EX, SQL
- Citizenship: United States
- Languages: English (Native), Chinese (Fluent)
- Married