

# ZHE GENG

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## EMPLOYMENT

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Assistant Professor of Finance, School of Management, Fudan University 2022 -

## EDUCATION

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Ph.D. in Finance, Shanghai Advanced Institute of Finance, Shanghai Jiao Tong University 2015 - 2022

Visiting Ph.D. Student in Finance, Sloan School of Management, MIT 2019 - 2020

B.S. in Statistics, Department of Mathematics, Nanjing University 2011 - 2015

## RESEARCH INTERESTS

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Asset Pricing, Credit Risk, China's Financial Market, International Finance

## RESEARCH PAPERS

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**The SOE Premium and Government Support in China's Credit Market**, with Jun Pan, *Journal of Finance*, forthcoming.

- Best Paper Award, China International Conference in Finance 2021
- Presentations at NBER Capital Markets and the Economy 2021, FMA 2021, NFA 2021, CICF 2021, CICM 2021, CFRC 2021, CMES 2021, ABFER's 2021 monthly webinar series, Sixth Annual Bank of Canada-Tsinghua PBCSF-University of Toronto Conference on the Chinese Economy, GISF 2022, SAIF, MIT Finance Student Workshop, CUHK Shenzhen, Peking HSBC, Tsinghua SEM, Johns Hopkins Carey Business School, China Renmin University, UNSW Sydney

**Foreign Discount in International Corporate Bonds**, Working Paper, 2024

- Presentations at ABFER 2024, CICM 2022, CFRC 2022, SAIF, Tsinghua PBCSF, Fudan SOM, FiSF, SUFE SOF, SUSTech, BI Norwegian Business School, Tongji SEM, USTC

**Beta Ambiguity and Security Return Characteristics**, with Tan Wang, Working Paper, 2020

- Presentations at WFA 2019, AFA Ph.D. Poster 2019, SERC 2019, CICF 2018

## PRESENTATIONS

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(\* denotes coauthor presentation; † denotes discussion)

- 2024: ABFER, CICF†
- 2023: CICF†, CICM†
- 2022: CICF†, CFRC, CICM, SAIF, Tsinghua PBCSF, Fudan SOM, FiSF, SUFE SOF, SUSTech, BI Norwegian Business School, Tongji SEM, USTC
- 2021: NBER Capital Markets and the Economy\*, ABFER's monthly webinar series\*, CICF, CFRC, CICM, CMES, SAIF, Peking HSBC\*, Tsinghua SEM\*, Sixth Annual Bank of Canada-Tsinghua PBCSF-University of Toronto Conference on the Chinese Economy, NFA, FMA

- 2020: MIT Finance Student Workshop, CUHK Shenzhen\*
- 2019: WFA\*, AFA Ph.D. Poster, SERC
- 2018: CICF

## TEACHING

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- Financial Markets and Empirical Analysis (M.Fin.)
- Financial Markets and Institutions (Undergraduate, M.Fin.)

## HONORS AND AWARDS

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| · National Natural Science Foundation of China Grant              | 2024 |
| · CICF Best Paper Award   | 2021 |
| · China Scholarship Council                                       | 2019 |
| · AFA Travel Grant Award  | 2019 |
| · Excellent Graduate Scholarship, Shanghai Jiao Tong University   | 2019 |
| · Excellent Second-Year Summer Paper, SAIF                        | 2018 |
| · First Prize of Scholarship for Top Students, Nanjing University | 2012 |
| · First Prize of People's Scholarship, Nanjing University         | 2011 |
| · First Prize, China High School Mathematical Contest             | 2010 |

## PROFESSIONAL SERVICE

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Journal Refereeing: Journal of Finance, Management Science, Review of Finance, Pacific-Basin Finance Journal, Asia-Pacific Journal of Financial Studies, China Accounting and Finance Review, Finance Research Letters, Corporate Governance: An International Review

Session Chair: CMES