

ZHENGYU CAO

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Academic Employment

School of Banking and Finance, University of International Business and Economics

Assistant Professor of Finance, 2019 - present

Education

Fisher College of Business, The Ohio State University Ph.D. in Finance, 2019

Ph.D. dissertation: Essays on financial frictions and asset returns

Tandon School of Engineering, New York University M.S. in Financial and Risk Engineering, 2013

Alfred Lerner College of Business and Economics, University of Delaware M.A. in Economics, 2011

Beijing University of Posts and Telecommunications B.Eng. in Computer Science, 2006

Research

Asset pricing, macro-finance, capital market frictions

Working Papers

Cao, Zhengyu, Rundong Wang, Xinrong Xiao, and Chengxi Yin, 2022, *Analyst Site Visits, Limited Investor Attention and Lead-Lag Effect in China* **[under review]**

Cao, Zhengyu and Lu (Jolly) Zhou, 2022, *Stock Market Liberalization and Total Factor Productivity - An Empirical Study Based on the Perspective of Shanghai-Hong Kong Stock Connect Scheme* **[under review]**

Cao, Zhengyu, and Yifan Wan, 2022, *Factor Timing under Different Market Conditions*

Cao, Zhengyu, 2021, *Sources of Debt and Expected Stock Returns*

Cao, Zhengyu, 2019, *Asset Returns and Financial Shocks*

Teaching

School of Banking and Finance, University of International Business and Economics

Investments (en): international M.S. in Finance

Investments (en/cn): domestic M.S. in Finance

Financial Statement Analysis (en): international M.S. in Finance

International Financial Management (en): international undergraduate

Asset Pricing (en): honorary domestic undergraduate

Quantitative Investment Analysis (en/cn): CFA pilot program undergraduate

Financial Readings (en): domestic M.S. in Finance

Business School, Renmin University of China

Corporate Finance (en): international MBA

Fisher College of Business, The Ohio State University

Investments: undergraduate

Professional Activities and Services

Center for Wealth Management Research (UIBE), Qingdao Deputy Director, 2019 - present

Journal of Banking and Finance: Referee

European Financial Management: Referee

Journal of Empirical Finance: Referee

Non-Academic Employment and Activities

Harbinger Venture Group, New York, NY Research Analyst, 2013 - 2014

Delaware Chinese American Association, Hockessin, DE Director of Admission of Chinese School, 2008 - 2010, recipient of 2010 Outstanding Community Service Award

PCCW Global, Beijing Associate Consultant, 2006 -2008