

Participants Information



Prof. Kalok Chan is the Dean of The Chinese University of Hong Kong (CUHK) Business School and Wei Lun Professor of Finance.

Prof. Chan obtained his BSc in Economics from CUHK, and PhD in Finance from Ohio State University. As a leading scholar and a prominent researcher, Prof. Chan has had numerous publications in top ranked finance journals and has been ranked as the top finance researcher in the Asia-Pacific region by the Pacific-Basin Finance Journal, most recently in 2011. His research interests focus on dynamics of asset prices, derivatives, market micro-structure, and international financial markets.

Prof. Chan is active in contributing to the profession. He has been Chairman of the Organising Committee of the HKIB Outstanding Financial Management Planner Awards since 2009. Prof. Chan was also the President of Asian Finance Association from 2008 to 2010, and currently serves as a member of Hang Seng Index Advisory Committee, Hong Kong Housing Authority, EFAC Financial Infrastructure and Market Development Sub-Committee of Hong Kong Monetary Authority, TraHK Supervisory Committee and Advisory Committee of the Securities and Futures Commission.



Professor Chu Zhang is currently the acting head of the Department of Finance of HKUST and the director of Center for Investing. Professor Zhang obtained his MBA and PhD degrees in finance from the University of Chicago. After graduation, Professor Zhang worked at the University of Alberta in Canada for six years and obtained tenure there.

Professor Zhang has published in various top-tier finance journals such as the Journal of Finance, the Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Management of Science, and Journal of Business. His research interests range from empirical methodology of asset pricing models.

Professor Zhang takes part in various professional activities outside HKUST. He has been in the review committees of Western Finance Association (WFA) Annual Meetings, European Finance Association (EFA) Annual Meetings, China International Conference in Finance (CICF, organized by MIT/Tsinghua University), Australian Research Council's National Competitive Grants Program, and Asian Finance Association Annual Meetings.



Prof. Joseph W. W. Cheng received a PhD in Finance from the University of Maryland in 1993. He joined The Chinese University of Hong Kong in the same year and is currently the Chairman of Department of Finance. He has won numerous teaching awards including the Faculty of Business Administration Teaching Award and the Outstanding Teacher Award.

Prof. Cheng's main research interests include asset pricing, options and futures, market microstructure, market efficiency and behavioural finance. He has published research works in leading finance journals including the Journal of Finance, the Journal of Banking and Finance and the Journal of Empirical Finance. He also frequently reviews academic papers for numerous finance journals, conferences and the RGC.



Cho-Hoi Hui is Head, Market Research Division of the Research Department, the Hong Kong Monetary Authority (HKMA). His responsibilities include analyzing financial market developments and financial stability. He was a senior manager in the Banking Policy Department, where he is responsible for policy developments including capital requirements, risk management and stress-testing. Prior to joining the HKMA in 1997, he was a derivative analyst at Citibank.

His research papers have appeared in a number of journals, including the Journal of International Money and Finance, Journal of Money, Credit and Banking, Journal of Banking and Finance, and Journal of Derivatives. He is the co-editor (with Hans Genberg) of a book entitled "The Banking Sector in Hong Kong". He has a research interest in valuation of derivative securities, financial markets and banking. He holds a BS in physics from the University of Wisconsin at Madison and a PhD in applied physics from Cornell University.

He is Adjunct Professor at Department of Economics and Finance of City University of Hong Kong.



Neil D. Pearson is the Harry A. Brandt Distinguished Professor at the University of Illinois at Urbana-Champaign. He previously served on the faculty of the Simon Graduate School of Business Administration at the University of Rochester, as a Special Term Professor at Tsinghua University, as a Visiting Professor at the Massachusetts Institute of Technology, and as Visiting Academic Fellow at the U.S. Securities and Exchange Commission.

His published research is in asset pricing and financial derivatives, and he teaches courses about the valuation of derivative financial instruments and the measurement of financial risks. In addition to publishing papers in a number of academic journals, Dr. Pearson is the author of Risk Budgeting: Portfolio Problem Solving Using Value at Risk (Wiley). He is an Associate Editor of the Journal of Financial Economics, the Journal of Financial and Quantitative Analysis, the Journal of Risk, and Economics Bulletin. Dr. Pearson has extensive consulting experience on the valuation of financial instruments and the measurement and management of market and credit risk and is currently affiliated with Rutter Associates (NY). He received his Ph.D. from the Massachusetts Institute of Technology.



Dragon Yongjun Tang is Professor of Finance and Head of the Finance Area at the University of Hong Kong. He also serves as Associate Editor of Financial Management and International Review of Finance. He received a Ph.D. degree in finance from the University of Texas at Austin in 2005, a M.S. degree in physics from Texas A&M University in 2000 and a B.S. degree from Jilin University in 1997. Previously he was director of HKU's Master of Finance program and a visiting fellow of Hong Kong Institute for Monetary Research. His research specialties are green finance, impact investing, credit risk, credit ratings, credit derivatives, structured products, securitization and Chinese banking and credit markets. His research papers have been published in, among others, Journal of Finance, Journal of Financial Economics and Review of Financial Studies. His research findings are featured in, among others, Bloomberg, Economist, and Financial Times. He has also received numerous research awards and grants. He was an inaugural recipient of the Best Doctoral Dissertation Supervisor Award by National Economics Foundation of China.

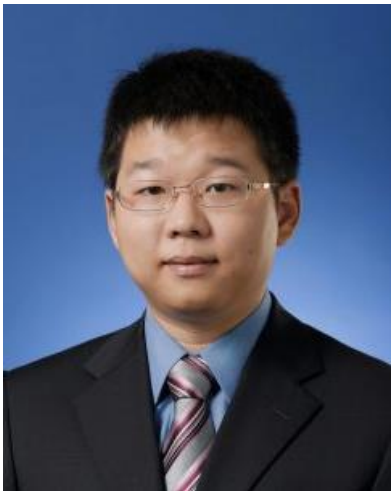


Christian Dorion is an associate professor of finance at HEC Montreal, which he joined in 2010. He holds a professorship on the study of financial risk factors and derivatives, and teaches classes on investments (B.Com.) and derivatives (B.Com., M.Sc. and Ph.D.). Christian also act as scientific coordinator for the Canadian Derivatives Institute (cdi-icd.org/en), formerly known as IFSID. His research interests include asset pricing, credit risk, derivatives valuation, empirical corporate finance, financial econometrics, and risk management.



Dr. Fei Peng is the Chief Investment Officer of Wanwei Asset Management Ltd., registered in Shenzhen. Wanwei is the first fintech company founded by a quant hedge fund in China, integrating artificial intelligence, financial technology and asset allocation to provide online robo-advisor and wealth management service. Before Wanwei, he was the founder and CEO of a HK licensed hedge fund providing offshore investment and advisory service to Chinese investors since 2014. In 2010, Dr. Fei joined E Fund Management (HK) as the senior portfolio manager and Managing Director of Global Investment & QDII business. He was also the Responsible Officer of E Fund Management (HK). In 2004, Dr. Fei joined State Street Global Advisors (SSgA), one of the world's leading institutional global asset manager (third largest in the world with \$2.7 trillion assets) headquartered in Boston. He was the Head of North America Equity Research.

Dr. Fei holds a Ph.D. in Mechanical Engineering and a M.S. in Finance from University of Illinois at Urbana-Champaign. He is also actively involved in academic research by publishing papers in a number of finance conferences. He has earned the CFA designation and is a member of Chicago Quantitative Alliance (CQA) and the Chinese Finance Association (TCFA).



Prof. Jie (Jay) Cao is an Associate Professor in Department of Finance, The Chinese University of Hong Kong (CUHK) Business School. He received his PhD in Finance from University of Texas at Austin in 2009 and BA in Economics from Peking University in 2002.

His research areas are empirical asset pricing, derivatives, and behavioural finance. His papers are published or forthcoming in *Journal of Financial Economics*, *Journal of Financial and Quantitative Analysis*, and *Management Science*. His works has been presented in major finance conferences such as American Finance Association annual meeting, European Finance Association annual meeting, and The Financial Intermediation Research Society Conference, and conferences held by institutions such as Federal Deposit Insurance Corporation (FDIC), Deutsche Bank, and Macquarie Group. He has also been invited by industry professionals for presentation such as Morgan Stanley, Two Sigma, Cubist Systematic Strategies, and Yinghua Fund Management. He has also provided consulting services for several fintech startups and hedge funds.



Jean-Paul is currently the head of market risk at Segantii Capital, a large Hong-Kong based multi-strategy hedge-fund. Prior to Segantii, Jean-Paul was the Chief Risk Officer of LIM Advisors and the head of Risk at Samena Capital in Hong Kong. Prior to joining the asset-management industry, Jean-Paul was the Head of Equity Derivative Trading for Asia Pacific at Nomura's Hong Kong office. He also worked at Credit Agricole for 16 years in Hong Kong, London and Tokyo, last serving as the Head of Equity & Funds Derivatives for Asia Pacific. Jean-Paul holds a Master of Statistics from the University of Hong Kong, a Master in Engineering degree from Ecole Centrale de Paris, and a Master degree in Economics and Finance from Institut Etudes Politiques de Paris. He is also currently working on his PhD in finance with Edhec Risk Institute.



Dr. Yan XU received his Ph.D. from the University of South Carolina in 2007. Yan joined The University of Hong Kong (HKU) as an Associate Professor of Finance in 2013. Prior to joining HKU, Yan had worked as a quantitative research analyst in State Street Global Advisors and had been an Assistant Professor of Finance in the University of Rhode Island from 2008 to 2013. Currently Yan teaches Derivatives and International Financial Management at the undergraduate level.

Yan's main research interests are in international financial markets, empirical asset pricing, applied time-series analysis, financial development and economic growth. His research was published in academic journals such as *Journal of Financial Economics*, *Review of Financial Studies*, and *Journal of Financial and Quantitative Analysis*.



Jianfeng Hu is an Assistant Professor of Finance in Lee Kong Chian School of Business at Singapore Management University. His research interests include informed trading, derivatives, and market microstructure. His research papers have been published in the *Journal of Financial Economics*, *Management Science*, *Review of Finance*, *Critical Finance Review*, and the *Journal of Derivatives*, and featured in the *Wall Street Journal*, *Bloomberg*, and *CNBC*.

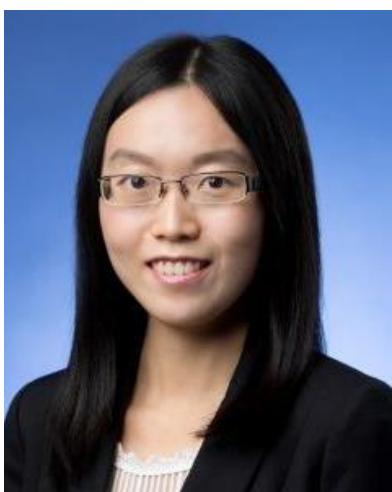
His recent research has been presented in various international academic conferences and won several best-paper awards such as the first place of CQAsia academic competition. Jianfeng obtained his PhD in finance from Baruch College, the City University of New York. Prior to the academic life, he was a fixed income derivative analyst at Credit Suisse.



Prof. Chen (Alison) Yao joined The Chinese University of Hong Kong (CUHK) Business School as an Assistant Professor of Finance in 2017. Her primary research interests are empirical asset pricing, market microstructure, and high-frequency trading. Her work on odd-lot trades has a wide policy impact which leads to changes in the US trade reporting rules. Her researches have been published in the *Journal of Finance*, *Review of Financial Studies* and *American Economic Review: Papers and Proceedings*. Before joining CUHK, she was an Assistant Professor of Finance at Warwick Business School in the United Kingdom from 2013 to 2017. Chen holds a PhD in Finance from the University of Illinois at Urbana-Champaign. She received her BS in Mathematics with Summa Cum Laude from Tulane University in the United States.



Luis Goncalves-Pinto is an Assistant Professor of Finance at The Chinese University of Hong Kong (CUHK). Prior to joining CUHK, he was an Assistant Professor of Finance at the National University of Singapore. His research focuses on managerial compensation and incentives, delegated portfolio management, information and liquidity in financial markets, limits to arbitrage and return predictability. His research has been published in top academic journals, such as the *Review of Financial Studies* and the *Journal of Financial and Quantitative Analysis*, and has been cited in the *Financial Times*, *Bloomberg*, and other media outlets. He obtained a M.Sc. in Finance from the University of Lisbon in 2005, and a Ph.D. in Finance from the University of Southern California in 2011.



Prof. Si Cheng joined The Chinese University of Hong Kong (CUHK) Business School in 2016 as an Assistant Professor of Finance. Her research interests mainly lie in the field of empirical asset pricing, with an emphasis on investment and financial institutions. She received her PhD in Finance from National University of Singapore. Her papers appear in *Journal of Financial and Quantitative Analysis*.