Lingxiao Zhao

Peking University HSBC Business School, Room 613   ☎+86-0755-26038442

University Town, Nanshan District   ☎+86-13013787336, +1-(314)357-8997

Shenzhen 518055, P.R.China   ✉ lingxiao@phbs.pku.edu.cn

ACADEMIC POSITION

Peking University HSBC Business School

· Assistant Professor of Finance   2020 - present

EDUCATION

Washington University in St. Louis

· Ph.D. in Economics   May 2020
· M.A. in Economics   May 2016

Wuhan University

· B.S. in Mathematics   June 2014
· B.A. in Economics   June 2014

RESEARCH INTERESTS

Asset Pricing, Model Comparison, Bayesian Econometrics, Machine Learning

PUBLICATIONS

"On Comparing Asset Pricing Models", with Siddhartha Chib and Xiaming Zeng, *Journal of Finance*, February 2020.

"Winners from Winners: A Tale of Risk Factors," with Siddhartha Chib and Guofu Zhou, *Management Science*, January 2024.

WORKING PAPERS

"No Sparsity in Asset Pricing: Evidence from a Generic Statistical Test", with Junnan He and Guofu Zhou.

"Are Anomalies Still Anomalies after Allowing for Change Points?", with Siddhartha Chib.

"Background of SPAC Sponsors and Firm Performance Post De-SPAC", with Chuan Chen, Junnan He, and Yanrong Jia.

"Jump Detection for High-frequency Financial Data in the Presence of Market Microstructure Noise".

CONFERENCES AND SEMINARS

2019

· Asian Meeting of the Econometric Society, International Chinese Statistical Association China Conference, NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, The 4th Eastern Asia Meeting on Bayesian Statistics.

2018

· China Meeting of the Econometric Society

FELLOWSHIPS AND AWARDS

· Dissertation Fellowship, WUSTL	2018 - 2019
· Summer Research Grant, WUSTL	2015 - 2019
· University Fellowship, WUSTL	2014 - 2015

TEACHING EXPERIENCE (ALL IN ENGLISH)

· Investment 1, PHBS	Spring 2021, 2022, 2023, 2024
· Financial Econometrics, PHBS	Fall 2020
· Statistics (Ph.D.), PHBS	Fall 2021, 2022, 2023

PROGRAMMING SKILLS

· R, Rcpp (C++), RcppArmadillo, Matlab, Python, Stata, LaTex

· Center for High Performance Computing (CHPC) and UNIX operating system for conducting computationally-intense research projects

LANGUAGES

English (fluent), Chinese (native).

REFERENCES

Prof. Siddhartha Chib
Harry C. Hartkopf Professor of Econometrics
and Statistics
Olin Business School
Washington University in St. Louis
St. Louis, MO, 63130, USA
chib@wustl.edu
+1 (314) 935-4657

Prof. Guofu Zhou
Frederick Bierman and James E. Spears
Professor of Finance
Olin Business School
Washington University in St. Louis
St. Louis, MO, 63130, USA
zhou@wustl.edu
+1 (314) 935-6384

Prof. Werner Ploberger
Thomas H. Eliot Distinguished Professor
in Arts & Sciences
Department of Economics
Washington University in St. Louis
St. Louis, MO, 63130, USA
wploberger@wustl.edu
+1 (314) 935-5620