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研究兴趣:

Credit Default Swaps, Credit Market, Banking, Corporate Finance

科研成果

"Credit Default Swaps and Bank Regulatory Capital", with Dragon Tang, Hong Yan, and Alex Zhou, Review of Finance, accepted.

'Do Banks Still Monitor Loans When There is a Market for Credit Protection?", with Dragon Tang and Andrew Winton, 2019, Journal of Accounting and Econonomics 68(2-3), 10 1241.

"The IPO of Industrial and Commercial Bank of China and the Chinese Model of Privatizing Large Financial Institutions", with Franklin Allen, Jun "QJ" Qian, and Mengxin Zha o, 2014, European Journal of Finance 20, 599-624.

研究领域

Credit Default Swaps, Credit Market, Banking, Corporate Finance

奖励、荣誉称号

1. Best Paper Award, International Conference on Small Business Finance, 2016

- 2. Best Paper Award, China International Conference on Finance, 2015
- 3. Best Paper Award, Conference on Financial Markets and Corporate Governance, 2014
- 4. Best Paper Award, The Chinese Finance Association, 2011
- 5.Fulbright Fellowship (1 out of 6 recipients in Hong Kong SAR), US Department of State, 2011-2012
- 6.Postgraduate Fellowship, University of Hong Kong, 2009-2013

7.Beta Gamma Sigma, 2013

主要研究项目

- 1. "国家自然科学基金青年项目,主持,2019-2022,银行发行或有可转债能够降低系统性金融风险吗?
- 2. "Do Banks Still Monitor Loans When There is a Market for Credit Protection?", with Dragon Tang and Andrew Winton
- 3. "Credit Default Swaps and Bank Capital", with Dragon Tang and Hong Yan
- 4. "How Does CDS Trading Affect Bank Lending Relationships?", with Dragon Tang and Hong Yan
- 5. "Dissecting the Long-term Performance of Chinese Stock Market", with Franklin Allen, Jun Qian ("QJ") and Julie Lei Zhu
- 6.Outsourcing Bank Loan Screening: Evidence from Third-party Loan Guarantees", with Philip Dybvig and Dragon Tang
- 7. "Determinants of CoCo Bond Issuance: International Evidence", with Meng Xie, and Dragon Tang
- 8. "Does Derivatives Privilege Affect Debt Contracting?", with Maggie Rong Hu, and Margaret Rui Zhu
- 9. "Credit Default Swaps and Loan Syndication"

教育背景

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