

ZHENGYU CAO

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Academic Employment

Assistant Professor of Finance, School of Banking and Finance, University of International Business and Economics, 2019-present

Education

Doctor of Philosophy in Finance, The Ohio State University, 2019

Research interests: asset pricing, macro-finance, passive investing, capital market performance and stress scenario

Master of Science in Financial and Risk Engineering, New York University, 2013

Track: Technology and Algorithmic Finance

Master of Arts in Economics, University of Delaware, 2011

Bachelor of Engineering in Computer Science, Beijing University of Posts and Telecommunications, 2006

Working Papers

“Sources of Debt and Expected Stock Returns” [Link](#)

“Asset Returns and Financial Shocks” [Link](#)

Skills

Statistical and Modeling Software: SAS, R, Stata, MatLab, Mathematica, Octave, Fortran, Dynare++

Programming: Java, C, C++, SQL, HTML5, JavaScript, L^AT_EX

Language: Mandarin, English

Professional Experience

Research Analyst (Intern), Harbinger Venture Group, New York, NY Feb. 2012 - Aug. 2012

- Presented a research project that identifies an opportunity with 12% potential return-on-investment in health-care industry
- Assessed the outlook of mergers and acquisitions that involve small healthcare providers and evaluated the risk associated with the cross-sectional heterogeneity of healthcare providers, sensitivity to policy and technology changes, as well as macroeconomic conditions
- Coordinated a research team consisting four interns with different backgrounds

Associate Consultant, PCCW Global, Beijing Jun. 2006 - Mar. 2008

- Optimized the auction operation in the equipment procurement process for the largest wireless carrier in China, resulting in significant time and cost savings

- Customized and implemented the ERP procurement module to ensure Sarbanes-Oxley compliance for a department with 60 staff and 50 million CNY yearly transaction
- Educated 20 equipment suppliers to utilize the ERP module and facilitated the equipment procurement process amounting 220 million CNY in total purchase

Teaching Experience

Instructor, Investment (Undergraduate), The Ohio State University Spring/Autumn 2018

- Mentored 44 students to conduct a semester-long research analysis valuing 37 S&P 500 companies
- Customized the core finance course to better suit the need of graduating students who are seeking jobs at top financial industry companies
- Trained students on using Bloomberg terminals to make real-time connections between the classroom and Wall Street

Academic Presentations

Finance Department Brownbag , The Ohio State University	2018
Macroeconomic Workshop , The Ohio State University	2018
Finance Department Seminar , University of Washington	2018
Business School Seminar , University of Science and Technology in China	2018

Academic Service

Referee, *Journal of Banking and Finance*

Referee, *European Financial Management*