Yan Xu

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PROFESSIONAL EXPERIENCE

2013–, Associate Professor of Finance (untenured), the University of Hong Kong,

2008–2013, Assistant Professor of Finance, University of Rhode Island,

2007–2008, Quantitative Research Analyst, Advanced Research Center (ARC) Montreal office, State Street Global Advisors Ltd.,

2002–2007, Research Assistant and Instructor, University of South Carolina, Moore School of Business

EDUCATION

Ph.D. in Business Administration, International Finance, 2007

University of South Carolina, Moore School of Business

AREA OF INTEREST

Teaching: International finance, Investment, Derivatives

Courses taught:

- FINA 0301 Derivatives, HKU
- BUS 604 Ph.D. seminar on Empirical and International Finance, URI
- MBA 569 Advanced International Finance, URI
- BUS 428 Multinational Financial Management, URI
- FINA 363 Introduction to Finance, Moore business school, USC

Research: International financial markets, Empirical asset pricing, Applied time-series analysis, Financial development and economic growth

PUBLICATIONS

- "Strategic Disclosure And Stock Returns: Theory And Evidence From U.S. Cross-Listing", joint with Shingo Goto and Masahiro Watanabe. *Review of Financial Studies*, April 2009; 22: 1585 1620.
- "The Asset Growth Effect: Insights from International Stock Markets", joint with Akiko Watanabe, Tong Yao, and Tong Yu. *Journal of Financial Economics*, 2013; 108: 529 563.

- "Financial Development and Innovation: Cross Country Evidence", joint with Po-Hsuan Hsu and Xuan Tian, forthcoming *Journal of Financial Economics*
- "Improving Mean Variance Optimization through Sparse Hedging Restrictions", joint with Shingo Goto, forthcoming *Journal of Financial and Quantitative Analysis*

WORK IN PROGRESS

- "Conducting Decompositions to Predict Currency Excess Returns", joint with Shingo Goto, and Yuzhao Zhang
- "Investor Attention And Options Trading", joint with Shu Yan, and Yuzhao Zhang
- "As Told By The Supplier: Trade Credit And The Cross Section Of Stock Returns", joint with Shingo Goto, and Gang Xiao