

# Feng Jiao

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## CONTACT

University of Lethbridge Calgary  
Campus  
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## ACADEMIC APPOINTMENT

- Assistant Professor of Finance. July, 2016 - Present
- Faculty of Management, University of Lethbridge, Canada

## EDUCATION

- Ph.D. in Finance, McGill University, 2011-2016
- M.A. in Economics, McGill University, 2009-2010
- B.A. in Economics, Sun Yat-sen University, 2005-2009

## RESEARCH INTERESTS

- General: Empirical Asset Pricing, International Finance
- Specific: Liquidity Risk; Cross Listings; International Capital Markets

## WORKING PAPER

- "Cross-listings and Liquidity Risk Diversification"
- "Global Liquidity Provision and Risk Sharing" (with Sergei Sarkissian) - Revise and Resubmit at *Management Science*
- "Multi-Market Trading and Cross-Asset Integration" (with Patrick Augustin, Sergei Sarkissian and Michael Schill) - Revise and Resubmit at *Review of Financial Studies*
- "Seeing or Believing? Exploring the Impact of Cross-listing on the Information Environment (with Madhurima Bhattacharyay)

## CONFERENCE PRESENTATIONS

- Financial Management Association (FMA) Annual Meeting, San Diego, CA, October 2018 (Scheduled)
- Northern Finance Association (NFA) Annual Meeting, Charlevoix, QC, September 2018 (Scheduled)
- Derivative Markets Conference, Auckland, New Zealand, August 2018 (Scheduled)
- Northern Finance Association (NFA) Annual Meeting, Halifax, NS, September 2017
- Financial Management Association (FMA) European Meeting, Lisbon, Portugal, June 2017
- Financial Management Association (FMA) Annual Meeting, Las Vegas, NV, November 2016
- Southern Finance Association (SFA) Annual Meeting 2016, Sandestin, FL, November 2016
- 1st Annual China Derivatives Markets Conference (CDMC), Suzhou, China, May 2016
- HEC-McGill Finance Doctoral Workshop, Montreal, QC, April 2016
- 9th Financial Risks International Forum, Paris, France, March 2016
- Financial Management Association (FMA) Annual Meeting, Orlando, FL, October 2015
- 75th Annual Meeting of the Academy of Management (AOM), Vancouver, BC, August 2015
- China International Conference in Finance (CICF), Shenzhen, China, July 2015
- 49th Annual Conference of the Canadian Economics Association (CEA), Toronto, ON, May 2015
- 11th Centre Interuniversitaire de Recherche en Economie Quantitative (CIREQ) PhD Students' Conference, Montreal, QC, May 2015
- 64th Annual Meeting of the Midwest Finance Association (MFA), Chicago, IL, March 2015

- 74th Annual Meeting of the Academy of Management (AOM), Philadelphia, PA, August 2014

#### AWARDS AND HONOURS

- SSHRC Insight Grants, Social Sciences and Humanities Research Council, 2017
- Finalist of the Best Paper awards, Financial Management Association (FMA) European Conference, 2017
- Semi-finalist for Best Paper Award in Investments, Financial Management Association (FMA), 2015
- Finalist for Douglas Nigh Best Paper Award, Academy of Management (AOM), 2015
- Rathlyn Foundation PhD Fellowship in Management, Rathlyn Foundation, 2015
- Desautels Excellence in Teaching Award, 2014 - 2015
- Canadian Economics Association (CEA) Travel Grant, Toronto Meeting, 2015
- American Finance Association (AFA) Travel Grant, Boston Meeting, 2015
- Midwest Finance Association (MFA) Travel Grant, Chicago Meeting, 2015
- National Bank Financial Group Fellowship, National Bank of Canada, 2014
- Selected Young Scholars Initiative (YSI), Institute for New Economic Thinking, 2014
- Jean Turmel Excellence Fellowship, Institut de Finance Mathématique de Montréal, 2013
- IFM2 Ph.D. Fellowship, Institut de Finance Mathématique de Montréal, 2013-2015
- CIBC Fellowship, Canadian Imperial Bank of Commerce, 2011

#### REFERENCING ACTIVITIES

- Journal of Empirical Finance; International Journal of Production Economics; Economics Bulletin; Journal of Investment Strategies

#### PROFESSIONAL MEMBERSHIP

- Chartered Financial Analyst (CFA) Charterholder
- American Finance Association (AFA), Academy of Management (AOM), Financial Management Association (FMA)

#### OTHER INFORMATION

- Programming Skills: SAS, STATA, Matlab, R, Python, SQL, Mathematica
- Language: English, Mandarin, Cantonese, French (Basic)