TIMOTHY (JUN) LU

OFFICE CONTACT INFORMATION
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Peking University HSBC Business School
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ACADEMIC POSITIONS
Assistant Professor of Finance, Peking University, HSBC Business School, 2011 – present.
Visiting Scholar, The Wharton School, University of Pennsylvania, 2011-2013.

EDUCATION
Ph.D., Managerial Science & Applied Economics, The Wharton School, University of Pennsylvania, May 2011.
M.A., Applied Economics, The Wharton School, University of Pennsylvania, May 2009.
B.A., Actuarial Science (with honors), York University, Canada, June 2006.
B.S., Computer Science, Fudan University, P.R. China, July 1999.

RESEARCH FIELDS
Investment Behavior, Personal Financial Planning, Information Diffusion, Financial Markets and Institutions, Risk Management.

PUBLICATIONS
"Are You Making the Right Debt Choice? Evidence from National Financial Capability Study Surveys," 2014, with Ning Tang.
- ***Journal of Financial Planning*, 2014, Vol. 27 (10): 39-47.**

"Bitcoin and Capital Flight – A China Case," 2015, with Lan Ju, and Zhiyong Tu.
- ***International Review of Finance*, forthcoming.**

"Price Discovery Effect of Short-Selling and Margin Trading: Evidence from the Chinese SME and GEM Markets," 2015, with Jichao Yang. (In Chinese)
- ***Collected Essays on Finance and Economics (财经论丛)*, 2015, Vol. 11: 43-51.**

WORKING PAPERS
"Borrowing from the Future: 401(k) Plan Loans and Loan Defaults," 2016, with Olivia S. Mitchell, Stephen P. Utkus, and Jean A. Young.
- Conditional Acceptance at ***National Tax Journal***.
- **NBER Working Paper No.21102**.
- Reported by ***The Wall Street Journal***, and ***The Fiscal Times***.

"Implementing Long-Short Strategies under Short-sale Constraint: Chinese Evidence," 2016, with Jinjuan Ren, and Yan Zhao.

"Social Interaction Effects and Individual Portfolio Choice: Evidence from 401(k) Pension Plan Investors," 2015.

- Best Doctoral Student Paper, ***Academy of Behavioral Finance and Economics Conference***, 2011.
- Reported by ***The U.S News & World Report***.

WORK IN PROGRESS

"The Effect of Controlling Shareholders' Stock Collateral on Credit Spread of Corporate Bonds", with Liyuan Hou.
"Tail Risk Measurement and Asset Allocation", with Kwangwon Ahn, and Ting Hu.

TEACHING

Behavioral Finance (Master's), Peking University HSBC Business School, 2011-2013.
Financial Risk Management (Master's), Peking University HSBC Business School, 2012-2016.
Risk Management & Financial Institutions (MBA, in Chinese), Peking University HSBC Business School, 2013, 2016.
Behavioral Finance (MBA, in Chinese), Peking University HSBC Business School, 2015.
Teaching Assistant, Insurance and Risk Management (Penn undergrad. course), Spring 2010.

HONORS

Bridge Trust Research Grant, 2015.
Peking University HSBC Business School Financial Research Center Grant, 2012 – 2014.
Peking University HSBC Business School Research Grant, 2011 – 2016.
The Wharton Entrepreneurship and Family Business Research Grant, 2010 – 2011.
Financial Literacy Center Research Award, 2009 – 2010.
Michigan Retirement Research Center Award, 2009 – 2010.
TRIO Pilot Research Grant, 2008 – 2009.
Bradley Foundation Fellowship, 2007 – 2008, 2010 – 2011.
University of Pennsylvania Doctoral Fellowship, 2006 – 2011.
NSERC Undergraduate Summer Research Grant, Canada, 2005.
Continuous Student Scholarship, York University, Canada, 2004 – 2006.

PROFESSIONAL PRESENTATIONS

Peking University HSBC Business School, November 2011.
Academy of Behavioral Finance & Economics Meetings, Los Angeles, September 2011.
Northern Finance Association Meetings, Vancouver, September 2011.
Netspar International Pension Workshop, June 2011.
The Wharton Research Data Services, January 2011.
Lake Forest College, January 2011.
The Analysis Group, January 2011.
The Wharton School, University of Pennsylvania, November 2010 and December 2008.
Michigan Retirement Research Center, University of Michigan, April 2010.
Annual Colloquium of Superannuation Research, University of New South Wales, July 2009.

PROFESSIONAL SERVICES

Discussant, Financial Management Association Conference, October 2012.
Discussant, Financial Management Association Asia Conference, April 2013.
Discussant, China International Conference in Finance, July 2015.
Discussant, PKU-NUS Annual International Conference on Quantitative Finance and Economics, May 2016.

WORKING EXPERIENCES

Research assistant for Professor Olivia S. Mitchell, 2007 – 2011.
Programmer Analyst, Accton (China) Co., Ltd., 2002.
Software Application Consultant, Stockstar.com, 1999 – 2001.
Software Engineer, Shanghai Bell-Alcatel Co., Ltd., 1999.

PROFESSIONAL AFFILIATIONS

Completed Exams P, FM, & M, Society of Actuaries.
Member of American Finance Association, Financial Management Association.