TIMOTHY (JUN) LU

OFFICE CONTACT INFORMATION

Room 725
Peking University HSBC Business School
University Town, Nanshan District
Shenzhen 518055
P.R. China
(86)-755-26035290
junlu@phbs.pku.edu.cn

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, Financial Markets and Institutions, Household Financial Planning, Risk Management, Public Policy.

PUBLICATIONS

"Social Interactions in Asset Allocation Decisions: Evidence from 401(k) Pension Plan Investors," 2019, with Ning Tang.

- ***Journal of Economic Behavior and Organizations*, 2019, Vol. 159: 1-14 (Lead Article).**
- Best Doctoral Student Paper, ***Academy of Behavioral Finance and Economics Conference***, 2011.
- Reported by ***The U.S News & World Report***.
- An earlier version titled "Social Interaction Effects and Individual Portfolio Choice: Evidence from 401(k) Pension Plan Investors" is available at https://papers.ssrn.com/sol3/papers.cfm?abstract_id=1921431

"Actual Controller's Foreign Residency and Firm Leverage: Evidence from China," 2019, with Jinjuan Ren, and Elain (Chang) Liu.

- ***Applied Economics Letters***, Forthcoming.

"Implementing Long-Short Strategies under Short-sale Constraint: Chinese Evidence," 2018, with Jinjuan Ren, and Yan Zhao.

- ***International Review of Finance*, 2018, Vol. 18(4): 743-751.**

"Borrowing from the Future? 401(k) Plan Loans and Loan Defaults," 2017, with Olivia S. Mitchell, Stephen P. Utkus, and Jean A. Young.

- ***National Tax Journal*, 2017, Vol. 70 (1): 77-110.**
- **NBER Working Paper No.21102**.
- Reported by ***The Wall Street Journal***, and ***The Fiscal Times***.

"Bitcoin and Capital Flight – A China Case," 2016, with Lan Ju, and Zhiyong Tu.

- ***International Review of Finance*, 2016, Vol. 16 (3): 445-455.**

"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.**

"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

"Mandatory Information Disclosure and Stock Price Crash Risk: Evidence from Private Firm-Visits in China," 2019, with Yuqin Huang, Qiaoqiao Zhu, and Peiyang Jiang.

"Information Uncertainty and Pecking Order Theory," 2019, with Xin Deng, and Xiaolin Qian.

"The Effect of Stock Pledge on Corporate Bond's Credit Spread," 2018.

WORK IN PROGRESS

"Does Mandatory Information Disclosure Works? Evidence from a Regulation Change in China," with Yuqin Huang, Clare Wang, and Qiaoqiao Zhu.

"Tail Risk Measurement and Asset Allocation", with Kwangwon Ahn, and Ting Hu.

"Investigating the Idiosyncratic Volatility Puzzle in China," with Jiang Xiang, and Qiaoqiao Zhu.

TEACHING

Behavioral Finance (Master's), Peking University HSBC Business School, 2011-2013.
Financial Risk Management (Master's), Peking University HSBC Business School, 2012-2019.
Risk Management & Financial Institutions (MBA, in Chinese), Peking University HSBC

Business School, 2013, 2016, 2017.
Behavioral Finance (MBA, in Chinese), Peking University HSBC Business School, 2015, 2017, 2018.
Teaching Assistant, Insurance and Risk Management (Penn undergrad. course), Spring 2010.

HONORS

Peking University HSBC Business School Research Grant, 2011 – 2018.
Bridge Trust Research Grant, 2015.
Peking University HSBC Business School Financial Research Center Grant, 2012 – 2014.
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 ACTIVITIES

Vice Chair, *Risk Management & Insurance Research Center*, Peking University HSBC Business School.
Regular contributor to the *Phoenix TV*, and the *Shenzhen Media Group* as specialist.
Contributor to various Chinese medias including *The Beijing News*, *China Forex*, *Shenzhen Evening News*.
Host of the *Asian Banker*'s China Private Wealth Dialogue, 2016.
Guest Speaker at *The Big Data and Fintech Forum*, Shenzhen, 2016.
Multi-time discussant at the *Peking University HSBC Business School Finance Frontier Forum*.

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 Conference on Quant Finance & Economics, May 2016.

OTHER 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.