

Wei Xu

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EDUCATION

Purdue University, West Lafayette, Indiana
Ph.D., Finance, Quantitative Methods, 2003
Doctoral Dissertation: *Behavioral Bias Driven Trading and Return Momentum*

University of Electronic Science & Technology of China, Chengdu China
Dual B.S., International Trade, 1995

Sichuan University, Chengdu China
B.S., Mechanical Engineering, 1993

PUBLICATIONS

- “Arbitrage Involvement and Security Prices” with Byoung-Hyoun Hwang and Boxiao Liu, *Management Science*, *forthcoming*
- The Power of the Pen Reconsidered: The Media, CEO Human Capital, and Corporate Governance” with John McConnell and Boxiao Liu, *Journal of Banking & Finance*, Vol 76, March 2017
- “Informed retail investors: Evidence from retail short sales” with Keith Jacks Gamble, *Journal of Empirical Finance*, Vol 40, January 2017
- “Stock liquidity on China NEEQ exchange” with Ning Liu, *Eurasian Economic Review*, Vol 5, Oct. 2016
- “The Stock Price Performance of Spin-Off Subsidiaries, Their Parents, and the Spin-Off ETF, 2001–2013” with John J. McConnell and Steven E. Sibley, *The Journal of Portfolio Management*, Vol. 42, Fall 2015
- “Equity returns at the turn of the month” with John J. McConnell, *Financial Analysts Journal*, Vol. 64, March/April 2008
~ Winner: Graham and Dodd Scroll Award, 2008
- “Corporate Governance and Ownership Structure,” with McConnell, John J., Stephen B. McKeon, in *Corporate Governance*, Eds. H. K. Baker and R. Anderson, John Wiley & Sons, Inc., 2010

WORK-IN-PROGRESS

- “Short Squeezes” with Boxiao Liu
- “Short-Selling and Limits to Arbitrage” with Sohnke Bartram and Yu Zhen
- “Non-Diversified Funds: Implications Of Investment Restrictions On Mutual Funds”
- “Share Pledge: An Alternative Corporate Funding Source, Evidence from China” with Yunfan Yang

PROFESSIONAL EXPERIENCE

Peking University, PHBS School of Business, Shenzhen, China
Sep. 2010 – present

Associate Professor in Finance
Sep. 2017 - present

Assistant Professor in Finance
Sep. 2010 – August 2017

Courses taught –

- Financial Market (Master)

Wei Xu

- Investments (Master)
- Teaching award 2016
- Teaching award 2017

DePaul University, Chicago, Illinois
Sep. 2008 – July 2010

Visiting Assistant Professor in Finance

Courses taught –

- Corporate Finance (MBA)
- Investments (MBA)

MATHEMATICA Capital Management, LLC, Sausalito, California
March 2007 – Sep. 2009

Director of Research

LECG, Emeryville, California
August 2004 – February 2007

Senior Economist

Purdue University, West Lafayette, Indiana
August 1997 - December 2003

Graduate Research Assistant

Research projects included

- Analysis of momentum trading profits to factors such as cost of information and market confidence
- An analysis of the effect of market sentiment on fund performance

Instructor

- Business Statistics (Senior Undergraduate Management)
- Management Science (Senior Undergraduate Management)

PROFESSIONAL AFFILIATIONS

- American Finance Association
- Financial Management Association