

LINGXIAO ZHAO

Peking University HSBC Business School(PHBS), Room 757
University Town, Nanshan District
Shenzhen 518055, P.R.China

☎+86-0755-26038442
☎+86-15818660124
✉ lingxiao@phbs.pku.edu.cn

EDUCATION

Washington University in St. Louis (WUSTL)

- Ph.D. in Economics May 2020
- M.A. in Economics May 2016

Wuhan University

- B.S. in Mathematics June 2014
- B.A. in Economics June 2014

RESEARCH INTERESTS

Asset Pricing, Model Comparison, Bayesian Econometrics, High-frequency Financial Econometrics

WORKING PAPERS

- “Winners from Winners: A Tale of Risk Factors,” with Siddhartha Chib, Dashan Huang, and Guofu Zhou.
- “Jump Detection for High-frequency Financial Data in the Presence of Market Microstructure Noise”

PUBLICATIONS

- “On Comparing Asset Pricing Models,” with Siddhartha Chib and Xiaming Zeng.
Journal of Finance, February 2020.

CONFERENCES AND SEMINARS

2019

- Asian Meeting of the Econometric Society, International Chinese Statistical Association China Conference, NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, The 4th Eastern Asia Meeting on Bayesian Statistics.

2018

- China Meeting of the Econometric Society, The 13th Annual Economics Graduate Student Conference

FELLOWSHIPS AND AWARDS

- Dissertation Fellowship, WUSTL 2018 - 2019
- Summer Research Grant, WUSTL 2015 - 2019

· University Fellowship, WUSTL

2014 - 2015

TEACHING EXPERIENCE

Teaching Assistant for Graduate Courses

- Finance: Investment Theory (Olin Business School) Fall 2020
- Finance: Data Analysis for Investments (Olin Business School) Fall 2019
- Quantitative Methods in Economics I, II Fall 2015, Spring 2018
- Applied Econometrics Spring 2016

Teaching Assistant for Undergraduate Courses

- Introduction to Macroeconomics, Introduction to Microeconomics Fall 2016, Fall 2017

PROGRAMMING SKILLS

- R, Rcpp (C++), RcppArmadillo, Matlab, Python, Stata, LaTeX
- Center for High Performance Computing (CHPC) and UNIX operating system for conducting computationally-intense research projects

LANGUAGES

English (fluent), Chinese (native).

REFERENCES

Prof. Siddhartha Chib
Harry C. Hartkopf Professor of Econometrics
and Statistics
Olin Business School
Washington University in St. Louis
St. Louis, MO, 63130, USA
chib@wustl.edu
+1 (314) 935-4657

Prof. Guofu Zhou
Frederick Bierman and James E. Spears
Professor of Finance
Olin Business School
Washington University in St. Louis
St. Louis, MO, 63130, USA
zhou@wustl.edu
+1 (314) 935-6384

Prof. Werner Ploberger
Thomas H. Eliot Distinguished Professor
in Arts & Sciences
Department of Economics
Washington University in St. Louis
St. Louis, MO, 63130, USA
wploberger@wustl.edu
+1 (314) 935-5620