

XIAOMENG LU

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ACADEMIC EXPERIENCE

Shanghai Advanced Institute of Finance, Shanghai Jiao Tong University *2015-present*
Assistant Professor

EDUCATION

Cornell University *2015*

Ph.D. in Economics, Department of Economics

SUNY at Stony Brook *2008*

M.A. in Economics, Department of Economics

Peking University *2006*

B.A. in Economics, School of Economics

B.S. in Statistics, School of Mathematical Sciences

RESEARCH INTERESTS

Behavioral Finance, Empirical Asset Pricing, FinTech, Household Finance, Real Estate

PUBLICATION AND WORKING PAPERS

- FinTech Platform Investors and Their Behaviors , with Claire Yurong Hong and Jun Pan, 2020, working paper.
- FinTech Platform and Mutual Fund Distribution, with Claire Yurong Hong and Jun Pan, 2020, working paper.
- Bubble-Creating Stock Market Attacks: Evidence from China, with Ziyang Geng, 2019, working paper.
- Anomalies Abroad: Beyond Data Mining, with Robert F. Stambaugh and Yu Yuan, 2018, revise & resubmit at *Journal of Financial Economics*.
- Disagreement Beta, with George Gao, Zhaogang Song, and Hongjun Yan, 2019, *Journal of Monetary Economics*, 107, pp.96-113.
- Tail Risk Concerns Everywhere, with George Gao and Zhaogang Song, 2019, *Management Science*, 65(7), pp.3111-3130.
- The Determinants of Homebuilder Stock Price Exposure to Lumber: Production Cost versus Housing Demand, with Peng Liu and Tang Ke, 2012, *Journal of Housing Economics*, 21, pp.211-222.

TEACHING EXPERIENCE

- Principles of Finance (MF, MBA) *Fall 2015–2019*

CONFERENCE PRESENTATIONS

- Finance Down Under, Melbourne, Australia, 2020
- China FinTech Research Conference, Beijing, China, 2019
- Finance Down Under, Melbourne, Australia, 2018
- China International Conference in Finance, Hangzhou, China, 2017
- China Financial Research Conference, Beijing, 2017
- China International Conference in Finance, Xiamen, China, 2016
- Risk Management Institute, Singapore, 2016
- China International Conference in Finance, Chengdu, China, 2014
- Summer Institute of Finance Conference, Lijiang, China, 2014

INVITED TALKS

- Chinese University of Hong Kong in Shenzhen (2019, 2017)
- Cheung Kong Graduate School of Business (2019)
- Southwestern University of Finance and Economics (2019)
- New York University in Shanghai (2018)
- Fudan University (2018)

PROFESSIONAL ACTIVITIES

- Journal Referee for Management Science, Journal of Banking and Finance, Journal of Empirical Finance, International Review of Finance, Asia-Pacific Journal of Financial Studies, China Finance Review International, etc.

HONORS AND AWARDS

- Graduate School Conference Travel Grant, Cornell University, 2014
- The Howard and Abby Milstein Graduate Teaching Assistantship Award, Cornell University, 2013
- Fellowship, Cornell University, 2008-2015
- Scholarship, SUNY at Stony Brook, 2006-2008