CURRICULUM VITA

HENRY (HAOYU) GAO

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CONTACT INFORMATION

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Academic Positions

Assistant Professor, Chinese Academy of Finance and Development, Central University of Finance and Economics, July 2016 - Present

EDUCATION

Ph.D. in Finance, City University of Hong Kong, July 2016

Ph.D. in Management Science and Engineering, Academy of Mathematics and Systems Science, University of Chinese Academy Sciences (UCAS), July 2016

B.S. in Mathematics, Beijing University of Chemical Technology, July 2011

RESEARCH INTERESTS

Corporate Finance; Banking Finance; Corporate Bond Market; Emerging Market Studies;

Financial Intermediaries; Social Networks;

COMPLETED WORKING PAPERS

"Corporate Default with Chinese Characteristics", with Jing Ai, Warren Bailey, Xiaoguang Yang, and Lin Zhao, June, 2016. (Presented in BIS HK 2015; Presented in CICF 2014; The Fourth Symposium on Emerging Financial Markets: China and Beyond, 2015, Columbia University)

"Media Coverage and the Cost of Debt", with Junbo Wang and Chunchi Wu, Nov, 2015.

"Predicting Financial Distress in China: Credit Market versus Stock Market", with Hong Yan, Xiaoguang Yang, and Lin Zhao, May, 2015. (Presented in the Second Annual Credit Risk Conference in China: Recent Advances in Credit Research by Moody's & SAIF)

"Borrower Opacity and Credit Quality: Evidence from China", with Junbo Wang, Xiaoguang Yang and Lin Zhao, July, 2016.

"Information and Seasoning Effects in Corporate Bond Markets", with Paul Malatesta, Junbo Wang, and Xiaoguang Yang, Dec, 2015.

"Corporate Bond Pricing Persistence", With Junbo Wang, and Xiaoguang Yang, Oct, 2015.

"Does Legal Enforcement Matter for Financial Risks? The Case of Strategic Default", with Hong Yan, Xiaoguang Yang, and Lin Zhao, June 2016.

"Subnational Debt of China: The Politics-Finance Nexus", with Hong Ru and Dragon Tang, June 2016.

OTHER PUBLICATIONS

"What Are Chinese Talking about in Hot Weibos?" with Yuan Li et al., 2015, *Physica A: Statistical Mechanics and its Applications* 419, 546-557.

"Analyzing User Behavior of the Micro-blogging Website Sina Weibo During Hot Social Events", with Wanqiu Guan et al., 2014, *Physica A: Statistical Mechanics and its Applications* 395, 340-351.

"Intercorporate Default Contagion from Industry Failures", with Mingmin Yang, Zhigang Cao and Xiaoguang, Yang, 2014, *Journal of Financial Engineering* 1, 1450019-1-23.

"Fashion, Cooperation, and Social Interactions", with Zhigang Cao, Xinglong Qu, Mingmin Yang, and Xiaoguang Yang, 2013, *PloS ONE* 8, e49441.

RESEARCH EXPERIENCE

- Research Assistant, City University of Hong Kong, March 2014-September 2014, Hong Kong.
- One of Major Participants in Economic Capital Calculation Project, Bank of China (Head Office), June 2013-March 2014, Beijing.
- One of Participants in Factor Modelling Project, Magnetar Capital (Hedge Fund), Aug. 2013-Nov. 2013, Beijing.
- One of Major Participants in Credit Risk Early-warning Project, co-organized by Academy of Mathematics and Systems Science, Chinese Academy Sciences and China Banking Regulatory Commission, March 2012-July 2013, Beijing.
- One of Participants in Credit Risk Modelling Project, co-organized by Academy of Mathematics and Systems Science, Chinese Academy Sciences and China Development Bank (Head Office), September 2012-May 2013, Beijing.

CONFERENCE & SEMINARS

- The 2016 China International Conference in Finance, 7-10 July, Xiamen, China.
- China Financial Research Conference, 2-3 July, Beijing, China
- The 2015 China International Conference in Finance, 8-12 July, Shenzhen, China.
- The Second Annual Credit Risk Conference in China: Recent Advances in Credit Research (by Moody's Corporation and Shanghai Advanced Institute of Finance (SAIF)), 16 May, Shanghai, China.
- The Fourth Symposium on Emerging Financial Markets: China and Beyond (sponsored by Review of Financial Studies), 30 April-1 May, 2015, Columbia University, New York.
- Brown Bag Seminar, 28 April, 2015, City University of Hong Kong.
- The 2014 China International Conference in Finance, 10-13 July, Chengdu, China.
- The 32nd Chinese Control Conference, 26-28 July, 2013, Xi'an, China.
- The 11th International Symposium on Financial System Engineering and Risk Management, 18-20 Oct, 2013, Shanghai, China.
- The 2013 Chinese Conference of Complex Networks (CCCN'2013), 13-15 Sep, 2013, Chengdu, China.
- The 10th International Symposium on Financial System Engineering and Risk Management, 26-28 Oct, 2012, Guiyang, China.
- The 2012 Chinese Conference of Complex Networks (CCCN'2012), 12-14 Oct, 2012, Nanjing, China.

- China International Conference on Game Theory and Applications, 29-30 Aug, 2012, Qingdao, China.
- The 2011 Chinese Conference of Complex Networks (CCCN'2011), 21-24 Oct, 2011, Chengdu, China.

TEACHING EXPERIENCE

- Instructor, Semester A, 2016/17, Principals of Economics (@ CUFE)
- Teaching Assistant, Semester A, 2014/15, International Financial Management (@ CITYU)
- Teaching Assistant, Semester B, 2014/15, International Finance & Banking (@ CITYU)
- Teaching Assistant, Semester A, 2015/16, International Financial Management (@ CITYU)

HONORS AND AWARDS

- Presidential Scholarship (Special Prize) of Academy Mathematics of Systems and Science (CAS) in 2015.
- Zhu-Li-Yue-Hua Outstanding Doctorate Award of Chinese Academy Sciences in 2015.
- Doctoral Fellowship, City University of Hong Kong
- The "Merit Student" honor of Chinese Academy Sciences in 2012/2013/2014/2015
- Medals for "Excellent Student Cadre and Merit Student" in 2012 and 2014
- Achievement of postgraduate candidates exempt from admission exam to Chinese Academy Sciences
- First prize winning the Bachelor Degree (1st out of 90), 2011
- National Scholarship in 2009
- Ai-Ge-Fu Scholarship for Academic Excellence in 2008
- Du-Bang Scholarship for Academic Excellence in 2010
- The "Elite-Student" honor in 2009 and 2010
- The "Three-Good-Student" honor in 2008/2009/2010/2011
- People's First Scholarship (Once), People's Second Scholarship (Twice)