
戚亚烜 博士，副教授
经济金融系，商学院
香港城市大学

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工作经历

- 商学院，香港城市大学，副教授， 2012 至今
- John Molson 商学院, Concordia University, 加拿大
副教授, 2012-2013
助理教授, 2007-2012

研究领域

Law and Finance; Corporate Finance; Empirical Asset Pricing; Household Finance

学习经历

- Ph.D., Finance 2007 , Rutgers University, 新泽西, 美国
- M.A., Finance 2001, 中国人民大学, 北京, 中国
- B.A., Economics/Law 1998, 中央财经大学, 北京, 中国

学术论文

- “Creditor protection laws, debt financing, and corporate investment over the business cycles” (with Lukas Roth, and John K. Wald). Forthcoming, *Journal of International Business Studies*
- “Heterogeneous background risk and portfolio choice: evidence from micro-level data” (with Darius Palia and Yangru Wu), 2014, November, *Journal of Money, Credit and Banking*. 46(8), 1687-1720.
- “How legal environments affect the use of bond covenants” (with Lukas Roth and John K. Wald), 2011. *Journal of International Business Studies* 42, 235-262.
Winner of Mirae Asset Securities Co., Ltd Outstanding Paper Award at 4th International Conference in Asia-Pacific Financial Markets 2009.
- “Political rights and cost of debt” (with Lukas Roth and John K. Wald), 2010, *Journal of Financial Economics* 95(2) 202-226.
Winner of the best paper award in international finance at the FMA 2008.

- “Accruals quality, stock returns, and macroeconomic conditions” (with Dongcheol Kim), 2010, *The Accounting Review* 85 (3) 937-978.
- “State laws and debt covenants” (with John K. Wald), 2008, *Journal of Law & Economics* 51, 179-207.
- “Essays on household finance and asset pricing” 2007 (abstract of dissertation, winner of *First Place, 2006 IMCA-FMA Best Dissertation Proposal in Investment Award*), *Journal of Investment Consulting* 8(2), pp92.
- “From birth to death: The lifecycle of a hedge fund investment strategy” (with John M. Longo), Chapter 15, *Hedge Fund Alpha*, World Scientific.
- “Political uncertainty and public financing costs: evidence from U.S. municipal bond markets”, (with Pengjie Gao).
- “Bond Covenants and bankruptcy Risk,” (with Sattar A. Mansi and John K. Wald).
- “Does expected bond liquidity affect financial contracts? (with Yuan Wang)
- “Is Currency risk priced in corporate bond market?” (with Sattar A. Mansi, and John K. Wald)

AWARDS

- | | | |
|---|----------------------|------|
| ○ Vice-President, Research and Graduate Studies-ARRE | Concordia University | 2011 |
| ○ Dean’s Award for Distinguished Junior Scholar | Concordia University | 2010 |
| ○ Petro-Canada Young Innovator Award | Concordia University | 2010 |
| ○ Mirae Asset Securities Co., Ltd Outstanding Paper Award at the 4 th International Conference in Asia-Pacific Financial Markets | | 2009 |
| ○ Best Paper Award in international finance | FMA Annual Meeting | 2008 |
| ○ CIMIC Ph.D. student research award | Rutgers University | 2007 |
| ○ First Place, Best Dissertation Proposal Award | FMA Annual Meeting | 2006 |
| ○ Dissertation Fellowship | Rutgers University | 2005 |
| ○ Ph.D. Student Summer Research Grant | Rutgers University | 2004 |

RESEARCH GRANTS

- | | | |
|---|-----------------|-----------|
| ○ Strategic research grant (PI, HK\$100,000) | CityUniv. of HK | 2015 |
| ○ Strategic research grant (PI, HK\$100,000) | CityUniv. of HK | 2014 |
| ○ Strategic research grant (PI, HK\$100,000) | CityUniv. of HK | 2013 |
| ○ Start-up Research Grant (PI, HKD\$299,640) | CityUniv. of HK | 2013 |
| ○ Start-up Teaching Development Grant (PI, HKD\$10,000) | CityUniv. of HK | 2013 |
| ○ Social Sciences and Humanities Research Council of Canada
(As principal investigator) CAD\$123,271 | SSHRC | 2012-2015 |
| ○ Soutien aux équipes de recherche
(As co-investigator) CAD\$52,776 | FQRSC | 2012-2014 |
| ○ Programme de soutien à la recherche | IFM2 | 2009-2012 |

- (As Principal investigator) CAD\$39,299
- Programme Établissement de nouveaux professeurs chercheurs FQRSC 2009-2012
(As principal investigator) CAD\$31,786
- Social Sciences and Humanities Research Council of Canada SSHRC 2008-2011
(As principal investigator) CAD\$91,202
- Desjardins Research Center research grant Concordia University 2008-2009
(As principal investigator) CAD\$10,000
- Faculty Research Development Fund CAD\$15,000 Concordia University 2007-2009

参加的学术会议

- The University of Chinese Academy of Science, invited speaker, June 2016.
- Shanghai Jiaotong University, invited speaker, December 2015.
- Northern Finance Association Conference, Mont Tremblant, September 2016.
- European Finance Association Conference, Lugano, August 2015.
- International Business, Economics, Finance and Management Conference, Sapporo, July 2015.
- China International Conference in Finance, Shenzhen, July 2015.*
- Econometric Society, Boston, ASSA, January 2015. *
- European Finance Association Conference, Lugano, August 2014.
- Southwestern University of Finance and Economics, November 2013
- University of Sydney, October 2013
- University of New South Wales, October 2013
- Australian National University, October 2012
- Sun Yat-Sen University, May 2013
- University of Alberta, February 2012
- University of Hong Kong, January 2012
- City University of Hong Kong, January 2012
- University of Quebec at Montreal (UQAM) November 2011
- IFM2, executive workshop, March 2011.
- Korean University, December 2009.
- Chinese Academy of Finance and Development, Central University of Finance & Economics, Beijing, June 2008.
- Kellogg School of Management, Northwestern University, June 2007.
- Rotman School of Management, University of Toronto, February 2007.
- University of Texas San Antonio, December 2006.
- John Molson School of Business, Concordia University, November 2006.
- Rutgers Business School, Rutgers University, October 2006.
- Northern Finance Association conference, Quebec City, September 2013.
- Municipal Finance Conference, Boston, August 2013.*

- China International Conference in Finance, Shanghai, July 2013.
- 5-star forum in Finance conference, Beijing, June 2013.
- 30th International Conference of the French Finance Association, Lyon, May 2013.
- World Finance Conference, Shanghai, December 2012
- La XLVII Asamblea Anual CLADEA 2012, Lima, Peru Oct 2012
- China International Conference in Finance, Chongqing, July 2012.
- 16th International Society for New Institutional Economics, University of Southern California, June, 2012
- Financial Intermediation Research Society, Minneapolis, June 2012. *
- Empirical Legal Studies Conference, Northwestern, Chicago, November 2011.*
- FMA annual meeting, Denver, October 2011. *
- Northern Finance Association annual meeting, Vancouver, September 2011
- European Finance Association conference, Stockholm, August 2011.
- 19th Pacific-Basin Finance, Accounting, Economics & Management meeting, Taipei, July 2011
- China International Conference in Finance, Wuhan, July 2011.
- FMA European Conference, Porto, June 2011.
- Mathematical Finance Days, Montreal, May 2011.
- 18th conference on Pacific-Basin Finance, Accounting, Economics & Management, Beijing, July 2010.
- Mathematical Finance Days, Montreal, May 2010.
- American Economic Association, Atlanta, January 2010.
- 4th International Conference on Asia-Pacific Financial Markets, Korea, December 2009.
- Financial Management Association, October 2009.
- Northern Finance Association, September 2009.
- European Finance Association, Norway, August 2009.
- 3rd Singapore International Conference on Finance, Singapore, July 2009.
- 16th Multination Finance Association Annual conference, Crete, June 2009.
- 4th Biennial McGill Conference on Global Asset Management, June 2009.
- Financial Management Association, Dallas, October 2008.
- Northern Finance Association, Calgary, September 2008.
- Conference of Empirical Law Studies, Cornell Law School, September 2008.*
- European Finance Association, Athens, August 2008.*
- China International Conference in Finance, Dalian, July 2008.
- International Symposium on Financial Engineering and Risk Management, Shanghai, June 2008.
- American Law & Economic Association 2008 Annual Meeting. Columbia Law School, May 2008.*
- Duke-UNC Asset Pricing Conference, Duke University, December 2007.
- Eastern Finance Association, New Orleans, April 2007.

- Financial Management Association, Salt Lake City, October 2006.
* Coauthor presented

教学

- Empirical method in Finance (Ph.D.) City University of Hong Kong 2014 to now
- Corporate Finance (MBA) City University of Hong Kong Fall 2016
- Advanced Corporate Finance (MBA) City University of Hong Kong Spring 2016
- Corporate Finance (Undergraduate) City University of Hong Kong Spring 2013 to now
- Research Seminar (Ph.D.) Concordia University Winter 2012
- Research Methodology (Msc.) Concordia University Winter 2011
- Investment Analysis (Undergraduate) Concordia University 2007-now
- Investment(Undergraduate) Rutgers University Summer 2005 & 2006
- Corporate Finance(Undergraduate) Rutgers University Summer 2006
- Business Statistics(Undergraduate) New Jersey Institute of Technology Spring 2003

论文指导

- Thesis Supervision:
Weijie Lu, Ph.D; Yongjing Zhu (DBA), Fengwei Guo(IDBA)
Tingting Liu, Msc 2010; Xuan Luo, Msc 2009; Heng Du, Msc 2009;
Charles Martineau, honored student 2008.
- Thesis Committee:
Jing Zhang, Msc 2011; Yuqing Sha, Msc 2011; Zhe Li, Msc 2011;
Xingli Li Msc 2010; Vasilios Tsmiklis, Msc 2009; Danni Yang, Msc 2009; Bo Li, Msc 2009;
Liang Feng , Msc 2008; Chi Sun Msc 2008.

其他

- Chair: FMA 2008 Annual Meeting, Dallas, Texas; BREFM, 2015 meeting.
- Program committee
European Finance Association Annual Meeting 2015; Midwest Finance Association Annual Meeting 2011-2015; FMA 2011 Annual Meeting, Denver; FMA 2009 Annual Meeting, Reno, Nevada; FMA 2008 Annual Meeting, Dallas, Texas; MFA 2008 Annual Meeting, San Antonio, Texas ; FMA 2007 Annual Meeting, Orlando, Florida.
- Discussant
CICF2013, 2015, 2016; AFFI 2013; World Finance Conference, 2012; FMA 2012 Annual meeting, Atlanta; FMA 2009 Annual meeting, Reno; NFA 2008 Annual Meeting, Banff; CICF 2008 Annual Meeting, Dalian; EFA 2007 Annual Meeting, New Orleans; FMA 2006 Annual Meeting, Salt Lake City; FMA 2005 Annual Meeting, Chicago.
- Refereeing

Asia-Pacific Journal of Accounting and Economics; Asia-Pacific Journal of Financial Studies; Journal of Banking and Finance (2); Journal of Economics, Finance, and Administrative Science; Journal of Empirical Finance; International Journal of Banking, Accounting, and Finance; Management Science; Public Budgeting and Finance; Review of Quantitative Finance and Accounting, Journal of International Business Studies(2).

○ Committee

- Department seminar committee, CityU 2014-2016.
- Finance Conference organizer committee, CityU, 2014.
- Doctoral student reading group coordinator – City University of Hong Kong, 2013-2014.
- Departmental seminar committee, Concordia University 2008-2012
- Departmental Msc. committee, Concordia 2011-2012
- Recruiting committee, Concordia University 2007-2011
- Library liaison, Concordia University, 2007-2008
- University committee- Concordia Special Individualized Programs committee, 2008-2010; Concordia research committee 2012.

○ Professional Association

American Finance Association; China International Finance Association; European Finance Association; Financial Management Association;