

Chengbo Fu

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Areas of Interest

Research: Asset Pricing; Investments; Idiosyncratic Volatility; and Stock Return Predictability.

Teaching: Investments; Financial Modeling; Fixed Income Securities; Portfolio Management; Derivatives; International Finance; and Corporate Finance.

Education

Ph.D. in Finance University of Manitoba, Winnipeg, Canada	09/2013-
M.Sc. in Management Clemson University, Clemson, USA	09/2011-05/2013
Bachelor in Finance Northeastern (Dongbei) University of Finance and Economics, Dalian, China	09/2007-06/2011

Academic Appointments

University of Northern British Columbia Lecturer in Finance	07/2018-
University of Manitoba Sessional Instructor	07/2015-08/2017

Publications

1. “The Valuation of ADR IPO”, with Weidong Huo, Ying Huang and Steven X. Zheng. *Journal of International Financial Markets, Institutions & Money*, 2018, Vol. 53: 215-226.
2. “Investor Sentiment and Portfolio Selection”, with Gady Jacoby and Yan Wang. *Finance Research Letters*. 2015, Vol. 15: 266–273.

Working Papers

3. “Model Selection, Idiosyncratic Volatility, and Stock Returns”, with Gady Jacoby and Lei Lu.
4. “Alpha Beta Risk and Stock Returns”.
5. “Idiosyncratic Volatility Puzzle under the GARCH-MIDAS Regression”, with Gady Jacoby.

Work in Progress

6. “Local vs Nonlocal: Investor Sentiment and Stock Returns”.
7. “Liquidity and Liquidity Risk in the Corporate Bond Market”, with Gady Jacoby, George Theocharides, and Steven X. Zheng.

Conference Presentations

“Model Selection, Idiosyncratic Volatility, and Stock Returns”, with Gady Jacoby and Lei Lu at the 2nd Greater China Area Finance Conference, Xiamen, China, June 23-24, 2018.

“The Valuation of ADR IPO”, with Weidong Huo, Ying Huang and Steven Zheng at the Conference of Cross Country Issues on Credit, Banking, Asset Pricing, and Market Liquidity, Pu’er, China, December 16-17, 2016.

Grants and Awards

University of Northern British Columbia Research Start-up Fund	2018
University of Manitoba Faculty of Graduate Studies Travel Award	2018
University of Manitoba Graduate Students' Association Conference Grant	2018
Asper School of Business Ph.D. Student Travel Fund	2018
University of Manitoba Graduate Fellowship	2016-2018
Canadian Credit Management Foundation Fellowship	2016
University of Manitoba Graduate Students' Association Conference Grant	2016
Asper School of Business Ph.D. Student Travel Fund	2016
Gordon P. Osler Graduate Scholarship	2015
University of Manitoba International Graduate Student Scholarship	2014
Asper School of Business Ph.D. Student Fellowship	2013-2016

Honors

Honor Society of <i>Beta Gamma Sigma</i> , University of Manitoba	2018-
Asper School of Business Dean's Recognition Letter for Teaching Excellence	2017
Asper School of Business Dean's Recognition Letter for Teaching Excellence	2016
Asper School of Business Dean's Recognition Letter for Teaching Excellence	2015
Honor Society of <i>Phi Kappa Phi</i> , Clemson University	2013-2014

University Service

University of Northern British Columbia	
Faculty Association Finance Standing Committee	2018-2019
Undergraduate Curriculum Committee	2018-2019
MSc Committee	2018-2019
University of Manitoba	
Management Information System Search Committee	2017-2018
Accounting & Finance Department Headship Search Committee	2015-2016
Finance Search Committee	2013-2014

Ad-Hoc Journal Referee

European Financial Management; Emerging Markets Review; Journal of Financial Stability; Journal of International Financial Markets, Institutions and Money; Research in International Business and Finance; Finance Research Letters; China Finance Review International.

Co-Editor

Finance Division, Administrative Science Association of Canada 2018-2019

Conference Chair

Session 5A, Conference of Cross Country Issues on Credit, Banking, Asset Pricing, and Market Liquidity, Pu'er, China, December 16-17, 2016.

Memberships in Professional Affiliations

Financial Management Association, American Finance Association, Northern Finance Association

Skills

Softwares: SAS (proficiency), Stata, Matlab, Eviews, R, Microsoft Excel (teaching)
Certificate: Bloomberg Market Concept (BMC)