

ZHE GENG

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EMPLOYMENT

Assistant Professor of Finance, School of Management, Fudan University 2022 -

EDUCATION

Ph.D. in Finance, Shanghai Advanced Institute of Finance, Shanghai Jiao Tong University 2015 - 2022

Visiting Ph.D. Student in Finance, Sloan School of Management, MIT 2019 - 2020

B.S. in Statistics, Department of Mathematics, Nanjing University 2011 - 2015

RESEARCH INTERESTS

Asset Pricing, Credit Risk, Government Bailout, China's Financial Market, International Finance

RESEARCH PAPERS

The SOE Premium and Government Support in China's Credit Market, with Jun Pan, *Journal of Finance*, volume 79, pages 3041-3103, 2024. <https://doi.org/10.1111/jofi.13380>.

- 2021 CICF Best Paper Award. The 2025 Aoki Masahiko Nomination Award.
- Presentations at NBER Capital Markets and the Economy 2021, FMA 2021, NFA 2021, CICF 2021, CICM 2021, CFRC 2021, CMES 2021, ABFER's 2021 monthly webinar series, Sixth Annual Bank of Canada-Tsinghua PBCSF-University of Toronto Conference on the Chinese Economy, GISF 2022, SAIF, MIT Finance Student Workshop, CUHK Shenzhen, Peking HSBC, Tsinghua SEM, Johns Hopkins Carey Business School, China Renmin University, UNSW Sydney

The Government-Led Credit Cycle in China's LGFV Bonds and the Real Effects, with Ziqi Liu and Jun Pan, *R&R at Journal of Financial Economics*, 2025

- Presentations at The 2026 HKUST Finance Symposium, CICF 2026, The 2026 Masahiko Aoki Scholars Forum, The 12th Hong Kong Economic Association Biennial Conference, 2026 CES China Annual Conference.

Foreign Discount in International Corporate Bonds, *R&R at Management Science*, 2025

- Presentations at ABFER 2024, CICM 2022, CFRC 2022, SAIF, Tsinghua PBCSF, Fudan SOM, FiSF, SUFE SOF, SUSTech, BI Norwegian Business School, Tongji SEM, USTC

Model-Based Cross-Section Factors in Corporate Bonds, with Jun Pan, *Working Paper*, 2026

- Presentations at 2026 SAIF Annual Research Conference, CICF 2026, CFRC 2026.

Beta Ambiguity and Security Return Characteristics, with Tan Wang, *Working Paper*, 2020

- Presentations at WFA 2019, AFA Ph.D. Poster 2019, SERC 2019, CICF 2018

TEACHING

- Financial Markets and Empirical Analysis (M.Fin.)
- Financial Markets and Institutions (M.Fin.)
- Macro Policy and Financial Investment (Undergraduate)

HONORS AND AWARDS

- Annual Excellent Performance Award, Fudan School of Management 2023, 2024, 2025
- The Aoki Masahiko Nomination Award, Tsinghua University 2025
- National Natural Science Foundation of China Grant 2024
- CICF Best Paper Award 2021
- China Scholarship Council 2019
- AFA Travel Grant Award 2019
- Excellent Graduate Scholarship, Shanghai Jiao Tong University 2019
- Excellent Second-Year Summer Paper, SAIF 2018
- First Prize of Scholarship for Top Students, Nanjing University 2012
- First Prize of People's Scholarship, Nanjing University 2011
- First Prize, China High School Mathematical Contest 2010

PROFESSIONAL SERVICE

Journal Refereeing: Journal of Finance, Management Science, Journal of Financial And Quantitative Analysis, Review of Finance, China Economic Quarterly, Journal of Banking & Finance, Pacific-Basin Finance Journal, Asia-Pacific Journal of Financial Studies, China Accounting and Finance Review, Finance Research Letters, Corporate Governance: An International Review

Program Committee: SFS Cavalcade Asia-Pacific

Session Chair: CMES