

## Wei Jiao

### CONTACT INFORMATION

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Rutgers University  
Rutgers School of Business-Camden  
227 Penn St, Camden, NJ 08102

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### EDUCATION

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Binghamton University – State University of New York (SUNY), Ph.D. in Finance 2018  
(*Winner of the University's Distinguished Dissertation Award*)  
Illinois Institute of Technology, M.S. in Finance 2012  
Jilin University, B.S. in Finance and Statistics 2010

### ACADEMIC POSITIONS

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Assistant Professor of Finance, Rutgers School of Business-Camden 2020–Present  
Assistant Professor of Finance, University of Wisconsin-Green Bay 2018–2020  
Visiting Assistant Professor of Finance, University of Wisconsin-Milwaukee 2017–2018

### RESEARCH INTERESTS

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International Investments, Investor Behavior

### JOURNAL PUBLICATIONS

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“Is There a Home Field Advantage in Global Markets?” (with Murali Jagannathan and Andrew Karolyi),  
*Journal of Financial Economics*, 2022, 143, 742–770

“Portfolio Manager Home-Country Culture and Mutual Fund Risk-Taking,” (Single-authored),  
*Financial Management*, 2020, 49, 805–838, Top article in the Issue

“Missing Them Yet? Investment Banker Directors in the 21st Century,” (with Murali Jagannathan and  
Srini Krishnamurthy), *Journal of Corporate Finance*, 2020, 60, 101512

### WORKING PAPERS

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“Country Rotation Strategies and Mutual Fund Performance?” (with Andrew Karolyi and David Ng)

“International Characteristic-Based Asset Pricing” (with Murali Jagannathan and Russ Wermers)

“The Disseminators of Foreign Information” (Single-authored)

“Firm Characteristics, Return Predictability, and Long-Run Abnormal Returns in Global Stock Markets”  
(with Hendrik Bessembinder, Michael Cooper, and Feng Zhang)

### PAPER PRESENTATIONS (\* Presentations by myself)

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2022 FMA Annual Meeting\*, Case Western Reserve University, Midwest Finance Association Annual Meeting\*, China International Finance Conference, China Financial Research Conference, Rutgers School of Business-Camden

2021 Nanyang Technological University, Rutgers School of Business-Camden\*, University of Utah, Aalborg University

2020 Midwest Finance Association Annual Meeting\*, International Symposium of Quantitative Economics\*

2019 AFA Annual Meeting, Emory University, Georgetown University, University of Maryland, University of British Columbia, UMass Amherst, University of Exeter, University of Bristol, Cornell University, Symposium on International Investing, India Institute of Technology, FMA Annual Meeting – Semifinalist for Best Paper Award\*, Loyola University Chicago\*, Southern Illinois University\*, Rutgers School of Business-Camden\*

2018 Virginia Tech University, Kent State University, Northern Finance Association Annual Meeting, Southern Methodist University, Smokey Mountain Finance Conference, Magnolia Finance Conference, UC Irvine, FMA Annual Meeting\*, University of Wisconsin-Milwaukee\*, Academy of Behavioral Finance & Economics\*

2017 Binghamton University\*, Cornell University, FMA Doctoral Consortium\*

2016 FMA Doctoral Consortium\*, FMA Annual Meeting\*

### **TEACHING INTERESTS**

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Investment Management, Machine Learning, International Finance, Financial Modeling, Online Teaching

### **TEACHING EXPERIENCE**

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Investment Management and Machine Learning (Graduate), RSBC 4.7/5	2020-2021
Principles of Finance (Undergraduate), RSBC 4.6/5	2020-2021
Financial Markets and Institutions (Undergraduate), UW-Green Bay 4.5/5	2019-2020
Corporate Finance (Undergraduate), UW-Green Bay 4.4/5	2019-2020
Corporate Finance (Undergraduate), UW-Green Bay 4.5/5	2018-2019
Real Estate Principles (Online), UW-Green Bay 4.2/5	2018-2019
Real Estate Principles (Undergraduate), UW-Green Bay 4.2/5	2018-2019
Bank Administration (Undergraduate), UW-Green Bay 4.2/5	2018-2019
International Financial Management (Undergraduate), UW-Green Bay 4.1/5	2018-2019
Financial Modeling (Graduate), UW-Milwaukee 4.7/5	2017-2018
Financial Modeling (Undergraduate), UW-Milwaukee 4.2/5	2017-2018
Financial Management (Online), Binghamton University 4.2/5	2016-2017

### **QUALIFICATIONS AND SKILLS**

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Programming: Python, Machine learning, TensorFlow, Scikit-Learn, Excel, SAS, Stata  
Online Teaching Fellow Program, UW-Green Bay  
*Morningstar Direct* Professional Certification, *Datastream Platform* Professional Certification, SAS Certified Base Programmer for SAS 9

### **PROFESSIONAL AFFILIATIONS**

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1. American Finance Association
2. American Economic Association
3. Financial Management Association