

Faculty



Kalok CHAN (陳家樂)

BSSc *Chinese Univ of Hong Kong*; PhD *Ohio State*

Chair Professor, Head of Department, and Director of Center for Fund Management

Research Interests:

Dynamics of asset prices; market microstructure; derivatives; international financial markets.



K. C. CHAN (陳家強)

BA *Wesleyan*; MBA, PhD *Chicago*

Chair Professor, and Dean of Business and Management

Research Interests:

Investment; empirical asset pricing; options and futures; market microstructure.



Yuk-Shee CHAN (陳玉樹)

BBA *Chinese Univ of Hong Kong*; MA, MBA, PhD *Univ of California, Berkeley*

Chair Professor, and Vice-President for Academic Affairs

Research Interests:

Corporate finance; financial contracts and institutions; information economics.



John K. C. WEI (魏國強)

BS *National Taiwan Inst of Tech*; MBA *National Chengchi*; PhD *Univ of Illinois, Urbana-Champaign*

Chair Professor, Director of Center for Asian Financial Markets, and Associate Director of Center for Fund Management

Research Interests:

Asset pricing; investments; options and futures; corporate governance.



Sudipto DASGUPTA

BA *Presidency Coll, Calcutta*; MA *Calcutta*; PhD *Southern California*

Professor, and Director of PhD/MPhil Programs, School of Business and Management

Research Interests:

Corporate finance; auction theory; industrial organization; game theory.



Prescott BEIGHLEY

AB, MA *Miami*; PhD *Purdue*
Adjunct Professor, and Visiting Scholar of Finance

Research Interests:
International finance; financial risk management; investments.



Nai-Fu CHEN (陳乃虎)

AB, PhD *Univ of California, Berkeley*; PhD *Univ of California, Los Angeles*
Adjunct Professor

Research Interests:
Arbitrage pricing theory; empirical research in asset pricing; fixed income and derivative securities.



Laurence FRANKLIN (范凱霖)

BA, MBA, JD *Stanford*
Adjunct Professor

Research Interests:
Venture capital; investment and finance in China; business law and ethics.



Ravi JAGANNATHAN (翟敬賢)

BE *Madras*; MBA *Indian Inst of Management, Ahmedabad*; MS, PhD *Carnegie-Mellon*
Adjunct Professor

Research Interests:
Valuation; options/futures markets, portfolio management; portfolio performance evaluation.



Sheridan TITMAN (謝鼎文)

BS *Colorado*; MS, PhD *Carnegie-Mellon*
Adjunct Professor

Research Interests:
Corporate governance, corporate finance; real estate.

Douglas F. FOSTER

BComm *Alberta*; MS, PhD *Cornell*
Visiting Professor

Research Interests:

Financial intermediation; funds management; information economics; market microstructure; options; portfolio analysis; quantitative finance; risk management.

Salih N. NEFTCI

PhD *Minnesota*
Visiting Professor

Research Interests:

Financial markets; numerical methods in financial asset pricing; applications of the theory of extremes to risk management.



Vidhan K. GOYAL (高偉翰)

BE, MBA *Delhi*; PhD *Pittsburgh*
Associate Professor

Research Interests:

Capital structure; financial contracts; corporate governance; corporate restructuring; international corporate finance; banking.



Chuan-Yang HWANG (黃群仰)

BS, MS *National Cheng Kung*; MBA *Chicago*; PhD *Univ of California, Los Angeles*
Associate Professor

Research Interests:

Market microstructure; insider trading; futures and options contracts; signaling and asymmetric information; investment; corporate governance.



Nengjiu JU (巨能久)

BS *Peking*; PhD *Univ of California, Berkeley* and *Michigan State*
Associate Professor

Research Interests:

Stock valuation; option valuation; term structure of interest rates; asset pricing; density approximations; capital structure.



Chu ZHANG (張處)

BSc *East China Normal*; MS *Fudan*; MBA, PhD *Chicago*
Associate Professor

Research Interests:

Theories and empirical studies of asset pricing.



Felix Y. KWAN

BSc *San Diego State Univ*; JD *San Diego*
Adjunct Associate Professor

Research Interests:

Banking; regulatory framework for financial institutions.



Casey Kok Chew LIM

BEng *National Univ of Singapore*; MBA *Virginia Polytech Inst & State Univ*; PhD *Florida*
Adjunct Associate Professor

Research Interests:

Corporate finance; investments; financial institutions.



Angela NG (吳麗萍)

BSc *London Sch of Econ & Pol Sc*; PhD *Stanford*
Adjunct Associate Professor

Research Interests:

International finance; empirical asset pricing and investment;
international and emerging equity markets.



Ann E. RUTLEDGE

BA *Wellesley Coll*; MBA *Chicago*
Adjunct Associate Professor

Research Interests:

Capital structure and security value; the microstructure of risk-transfer
markets; financial anthropology; culture and credit behavior, how
markets change.



Yeung Lewis CHAN (陳氫)

BA *Chicago*; MA *Columbia*; MA, PhD *Harvard*
Assistant Professor

Research Interests:

Finance; time series econometrics.



Jie GAN (甘潔)

BS *Nanjing*; Dip of Master's Study *Peking*; PhD *Massachusetts Inst of Tech*

Assistant Professor

Research Interests:

Corporate finance; financial intermediation; real estate finance.



Laura Xiaolei LIU (劉曉蕾)

BA *Nankai*; MA *Univ of Int'l Bus & Econ*; MA, PhD Cand *Rochester*
Assistant Professor

Research Interests:

Empirical corporate finance; market efficiency anomalies; empirical market microstructure.



Jiang LUO (羅江)

BA *Nankai*; MA *Univ of Int'l Bus & Econ*; PhD *Univ of California, Los Angeles*

Assistant Professor

Research Interests:

Corporate finance.

Peter MACKAY

BAA, MBA *Laval*; PhD *Purdue*

Assistant Professor

Research Interests:

Corporate finance; financial institutions and management; international finance; real options; risk management.



Mungo I. WILSON

BA *Oxford*; MSc *London Sch of Econ & Pol Sc*; PhD *Harvard*
Assistant Professor

Research Interests:

Finance; asset pricing.



Yi-Lin WU (吳儀玲)

BBA, MBA *National Taiwan*; PhD *Chicago*
Assistant Professor

Research Interests:

Corporate governance; corporate control; private equity market (including venture capital); corporate finance in small firms; business law and regulation; managerial remuneration.



Thierry ANE

MSc *ESSEC Paris, Paris VI and Paris VII*; PhD *Paris IX*
Visiting Scholar

Research Interests:

Multivariate modeling and copula functions; the role of traded volume and other explanatory variables; information transmission processes in financial markets and conditional dependence; regime switching models, autoregressive mixtures and the modeling of extremes.