

**CHEN XUE 薛辰**

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## Academic Position

**Carl H. Lindner College of Business, University of Cincinnati**  
Assistant Professor of Finance, August 2012 to present

## Education

Ph.D., Finance, University of Michigan, 2012  
M.S., Statistics, Michigan State University, 2006  
B.S., Statistics, University of Science and Technology of China, 2003

## Research Interests

Empirical asset pricing, asset management, real estate finance

## Publications

Replicating anomalies (with Kewei Hou and Lu Zhang), 2018, forthcoming, **Review of Financial Studies**.

- Second Prize, the 2017 Chicago Quantitative Alliance Annual Academic Competition
- Media Coverage: Wall Street Journal, Bloomberg, and The Economist

Which factors? (with Kewei Hou, Haitao Mo, and Lu Zhang), 2018, forthcoming, **Review of Finance**.

- Formerly titled “Motivating factors” and “A comparison of new factor models”
- Second Prize, the 2015 Chicago Quantitative Alliance Annual Academic Competition

Digesting anomalies: An investment approach (with Kewei Hou and Lu Zhang), 2015, **Review of Financial Studies**, 28 (3), 650–705.

- Editor’s Choice, lead article; Most cited RFS paper published in 2015

A supply approach to valuation (with Frederico Belo and Lu Zhang), 2013, **Review of Financial Studies** 26 (12), 3029–3067.

The cross section of expected real estate returns: Insights from investment-based asset pricing (with Shaun Bond), 2017, **Journal of Real Estate Finance and Economics**, 54 (3), 403-428.

- 2013 Real Estate Research Institute Research Grant

## Working Papers

Aggregation, capital heterogeneity, and the investment CAPM (with Andrei Goncalves and Lu Zhang), 2017, revise and resubmit, **Review of Financial Studies**.

$q^5$  (with Kewei Hou, Haitao Mo, and Lu Zhang), 2018.

Intangible assets and cross-sectional stock returns: Evidences from structural estimation (with Erica X.N. Li and Laura X.L. Liu), 2014.

An investment-based investigation of mutual fund performance, 2012.

Global  $q$ -factors (with Kewei Hou and Lu Zhang), work in progress.

- 2016 INQUIRE Europe Research Grant

## Honors and Awards

Lindner Research Excellence Emerging Scholar Award, 2018

Second Prize, Chicago Quantitative Alliance Academic Competition, 2017

Lindner College of Business Summer Research Grant, 2017

INQUIRE Europe Research Grant, 2016

Daniel J. Westerbeck Junior Faculty Graduate Teaching Award, 2016

Second Prize, Chicago Quantitative Alliance Academic Competition, 2015

Real Estate Research Institute Research Grant, 2013

Dean's List of Teaching Excellence, University of Cincinnati (Fall 2012, Fall 2013, Spring 2015)

Nomination for Daniel J. Westerbeck Junior Faculty Graduate Teaching Award, 2014

Gilbert and Ruth Whitaker Fellowship, 2011

Business School Fellowship and Rodkey Fellowship, 2006 to 2010

Mitsui Life Award for Academic Excellence, 2008

Google Scholar Citations: 890 (as of July 2018)

## Teaching

Investments (undergraduate and graduate)

Asset Pricing Theory (doctoral)

Empirical Asset Pricing (doctoral)

## **Presentations and Discussions**

China International Conference in Finance, Tianjing, 2018  
Western Finance Association Annual Meeting, San Diego, 2018  
Ohio University Research Seminar, Athens, 2018  
Annual Conference on Financial Economics and Accounting, Philadelphia, 2017  
Chicago Quantitative Alliance Academic Conference, Chicago, 2017  
University of Oregon Summer Finance Conference, Eugene, 2017  
Midwest Finance Association Annual Meeting, Chicago, 2017  
Ben Graham Centre's Symposium on Intelligent Investing, London, Canada, 2016  
Society for Financial Studies Finance Cavalcade, Toronto, 2016  
PNC University of Kentucky Finance Conference, Lexington, 2016  
Society for Financial Studies Finance Cavalcade, Atlanta, 2015  
Florida State University SunTrust Beach Conference, San Destine, 2015  
American Finance Association Annual Meetings, Boston, 2015  
China International Conference in Finance, Shanghai, 2013  
Financial Intermediation Research Society Conference, Minneapolis, 2012

## **Professional Service**

Refereeing: European Financial Management, Financial Management, Financial Review, Journal of Banking and Finance, Journal of Empirical Finance, Journal of Financial and Quantitative Analysis, Journal of Money, Credit, and Banking, Journal of Political Economy, Management Science, Review of Finance, Review of Financial Studies

External Review: Research Grants Council of Hong Kong, Czech Science Foundation

Program Committee: Midwest Finance Association Annual Meeting (2013, 2016)

Last updated: October 2018