ZHIGUANG (Gerald) WANG

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AREAS OF INTEREST

Research: Derivatives, Asset Pricing, Investments, Market Microstructure

Teaching: Risk Management, Investments, Corporate Finance, International Finance, Economics

EDUCATION

Ph.D. Economics (Financial), Florida International University (Expected July 2009)
Dissertation: *Three Essays on Asset Pricing*
Co-Chairs: Robert Daigler (Finance) and Prasad Bidarkota (Economics)
Finance courses: Corporate Finance (MS), Risk Management (MS), Portfolio Management (MS) Financial Theory I, II, III (PhD), Seminar in Options (PhD), Economics of Asset Markets (PhD)
Math courses: Stochastic Calculus (MS), Partial Differential Equations (MS)
M.A. Finance, Shanghai University of Finance and Economics, Shanghai, China, 2004
B.S. International Business, Jilin University, Changchun, China, 2000

TEACHING EXPERIENCE

Instructor (evaluations: *4.2-4.4* out of 5)

- **Principles of Microeconomics**, Department of Economics, Spring 2007-Spring 2008
- **Applied Macroeconomics** (for junior and senior Business students), Department of Economics, Fall 2008
  - Developed curriculum and managed the undergraduate course using MyEconLab and Blackboard system
  - Taught both weekday and weekend class sessions with 80+ students

Lab Assistant, Capital Markets Lab, College of Business Administration, 2008-present

- Provided classroom assistance for finance courses conducted in the Lab and tutored students on using various financial softwares (Bloomberg, Reuters, Tradestation, Financial Trading System, Hoadley Options etc.)

Teaching Assistant

- Advanced Risk Management (MSF) by Dr. Robert Daigler and Portfolio Management (MSF) by Dr. Brice Dupoyet, Spring 2009
- Economics of Asset Markets (PhD), Mathematical Methods for Economic Analysis (PhD), and Topics in Theory (Undergraduate, Financial Economics) by Dr. Panagis S. Liossatos, 2005-2006

WORKING PAPERS

"A Long-run Risks Model of Asset Pricing with Fat Tails " with Prasad V. Bidarkota (2008, accepted, Review of Finance)

"The Performance of VIX Options Pricing Models: Empirical Evidence beyond Simulation" with Robert T. Daigler (2009, revise and resubmit, Journal of Futures Market)

"How does the Market Price Risk: Evidence from Stock Options" (2007)

CONFERENCES AND PRESENTATIONS

2009 Argonne-Chicago Institute on Computational Economics (ICE09) at University of Chicago Booth School of Business, August 3-14, 2009

"A Long-run Risks Model of Asset Pricing with Fat Tails" with Prasad V. Bidarkota, 2008 **FMA Doctoral Student Consortium**, Dallas, Texas (October 9, 2008); 2009 MFA Annual meeting

(presenter and discussant), Chicago, Illinois (March 6, 2009); Society for Computational Economics 15th International Conference on Computing in Economics and Finance, University of Technology, Sydney (July 15-17, 2009)

"Doctoral Dissertation Proposal: Three Essays on Asset Pricing", selected to participate at 2008 **FMA Doctoral Student Consortium**, Dallas, Texas (October 8, 2008)

"The Performance of VIX Options Pricing Models: Empirical Evidence beyond Simulation" with Robert T. Daigler, 2008 FMA Annual meeting, Dallas, Texas (October 9, 2008); PhD student workshop presentation, Florida International University (2007)

"How does the Market Price Risk: Evidence from Stock Options", 2009 FMA Annual meeting at Reno, Nevada (October 23, 2009); accepted (not presented) by the INFINITI Conference on International Finance, Dublin, Ireland (June 11-12, 2007);

WORK IN PROGRESS

"Fear of Fear?" with Robert T. Daigler

"The Mispricing of VIX Futures" with Robert T. Daigler

"Incomplete Information and Asset Pricing" with Prasad V. Bidarkota

REFEREEING AND REVIEWING

2009 FMA Annual Conference Paper Reviewing, February, 2009
The Asia-Pacific Futures Research Conference, Seoul, Korea, 2008
The Journal of Applied Economics, 2007
Microeconomics (2nd edition) by Hubbard and O'Brien, 2007
Principles of Economics, John Wiley & Sons, 2007

INDUSTRIAL EXPERIENCE

Investment Analyst, American Home Rescue, Miami, Florida, 2006
Investment Analyst, William & Partners Investment Group(US), Shanghai, 2004
General Manager Assistant, Sino-Malaysia Shanghai Jiacheng Engineering Co., Ltd., Shanghai, 2000

COMPUTER SKILLS

Programming: Matlab, SAS, GAUSS, C++ , Mathematica, R, Python, LaTeX

Database and Softwares: Bloomberg Certified in Equity and Fixed Income, OptionMetrics, Reuters, TradeStation, Financial Trading System, ThinkorSwim.

HONORS AND AWARDS

Dissertation Year Fellowship, Florida International University, 2009
Financial Management Association Doctoral Student Consortium, 2008
Travel Grant for Conference Presentation, Florida International University, 2008
Graduate Assistantship, Florida International University, 2004-present
People's Scholarship, Shanghai University of Finance and Economics, China, 2003
Undergraduate Thesis Award, Excellent Graduate Honor, Jilin University, China, 2000
Excellent Student Award, Jilin University, China, each year 1996-2000
China Undergraduate Mathematical Contest in Modeling, 1st Prize, Jilin, China, 1998

REFERENCES

Robert T. Daigler, Knight Ridder Research Professor of Finance, Department of Finance and Real Estate, Florida International University. Email: daiglerr@fiu.edu, Tel: 305-348-3325

Prasad V. Bidarkota, Associate Professor of Economics, Department of Economics, Florida International University. Email: bidarkot@fiu.edu, Tel: 305-348-6362

Brice Dupoyet, Assistant Professor of Finance, Department of Finance and Real Estate, Florida International University. Email: dupoyetb@fiu.edu, Tel: 305-348-3328

Panagis Liossatos, Professor of Economics (Former Department Chair 1994-2003), Department of Economics, Florida International University. Email: liossato@fiu.edu, Tel: 305-348-3288