

JINJING LIU

School of Business & Economics, Moravian University ◊ 1200 Main St, Bethlehem, PA, 18018

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RESEARCH INTERESTS

Executive Compensation, Banking, Asset Pricing, Risk Management

EMPLOYMENT

Assistant Professor , Moravian University, Bethlehem, PA,	January 2022 - Present
Assistant Professor , Nanjing Audit University, Nanjing, China	October 2020 - December 2021
Research Consultant , The World Bank, Washington DC	October 2017 - April 2021

EDUCATION

Ph.D. Financial Economics, McGill University, Montreal, Canada
Dissertation: “*Tail-based Co-movement Measures Using the Expected Shortfall*”

PUBLICATIONS

- “Why Do Banks Fail Together? Evidence From Executive Compensation” with Deniz Anginer, Cindy A. Schipani, and H. Nejat Seyhun. *Fordham Journal of Corporate and Financial Law*, (2024), 29(2), 503-559
- “A Novel Downside Risk Measure and Expected Returns”, *International Review of Financial Analysis*, (2023), 102455
- “Effect of COVID-19 on non-performing loans in China” with Lawrence Kryzanowski and Jie Zhang. *Finance Research Letters*, (2023), 103372
- “Economic policy uncertainty and the cost of capital” with Hong Wang, *International Review of Financial Analysis*, (2022), 81, 102070
- “A New Tail-Based Correlation Measure and Its Application in Global Equity Markets”, *Journal of Financial Econometrics*, (2021) nbab026
- “Should the CEO Pay Ratio Be Regulated?” with Deniz Anginer, Cindy A. Schipani, and Nejat Seyhun, *Journal of Corporation Law*, (2019), 45, 471
- “The Economic Link between China and North America” with Zhixiao Zheng. *The Antitrust Bulletin*, (2015), 60(1), 40-45
- “The Impact of Price Discovery and Volatility Spillovers of Index Futures on Stock Index in China” with Zhaoben Fang and Haitao Li. *Journal of University of Science and Technology of China*, (2011), 41(9), 760-763

WORKING PAPERS

- “Relative Performance Evaluation and Contagion in Financial Reporting Quality” with Deniz Anginer, Paul Irvine, and Çelime Yildizhan (R & R to *Journal of Accounting Research*)
- “Does Preschool Television Viewing Affect Mental Health?” with Yi Duan, Xiao Liu and Yajie Sun (R & R to *Journal of Economic Behavior and Organization*)

- “The impact of supply chain finance on financial constraints of small and medium-sized enterprises and the moderating factors” with Hong Wang (R & R to *Applied Economics*)
- “January Effect, Lunar New Year Effect, and Liquidity Preference”

WORKS IN PROGRESS

- “Bank Capital Regulation, Efficiency and Competition in the Latin America Region” with Robert J. Cull and Davide S. Mare
- “Board Expertise and the Adoption of Relative Performance Evaluation”

CONFERENCE & SEMINAR PRESENTATIONS

- Southwestern Finance Association Annual Meeting, Las Vegas, NV, February 2024
- Financial Management Association (FMA) Annual Meeting, Chicago, IL, October 2023¹
- International Conference on Empirical Economics, Altoona, PA, August 2023
- China International Conference in Finance (CICF), Shanghai, China, July 2022
- IEF China’s Economic and Financial Development Conference, December 2021
- Western New England University, Springfield, MA, February 2020
- King’s University College, London, Canada, February 2020
- The World Bank, Washington DC, October 2019
- Fannie Mae, Washington DC, October 2018
- American Economic Association (AEA) Annual Meeting (poster), Chicago, IL, January 2017
- Financial Management Association (FMA) Annual Meeting, Las Vegas, NV, October 2016
- Northern Finance Association (NFA) Annual Meeting (PhD session), Mont-Tremblant, QC, September 2016
- 50th Annual Conference of the Canadian Economics Association (CEA), Ottawa, ON, June 2016
- 12th Centre Interuniversitaire de Recherche en Economie Quantitative (CIREQ) PhD Students’ Conference, Montreal, QC, May 2016
- CIREQ Seminar, McGill University, Montreal, QC, November 2015
- 49th Annual Conference of the Canadian Economics Association (CEA), Toronto, ON, May 2015
- 11th CIREQ PhD Students’ Conference, Montreal, QC, May 2015
- Eastern Finance Association Annual Meeting, New Orleans, LA, April 2015
- CIREQ Seminar, McGill University, Montreal, QC, April 2014

REFERENCING ACTIVITIES

Journal of Financial Stability
 Finance Research Letters
 Emerging Markets Finance and Trade
 International Review of Financial Analysis
 Research in International Business and Finance
 International Journal of Managerial Finance
 Structural Change and Economic Dynamics
 Journal of International Financial Markets, Institutions & Money
 Empirical Economics
 PLOS ONE

¹Presented by co-author

CONFERENCE DISCUSSION

- Southwestern Finance Association Annual Meeting, 2024, Scheduled
- Financial Management Association (FMA) Annual Meeting, 2023
- International Conference on Empirical Economics, 2023
- Canadian Economics Association Annual Meeting, 2016
- Eastern Finance Association Annual Meeting, 2015

OTHER PROFESSIONAL ACTIVITIES

- Editorial board member of *Risk Governance and Control: Financial Markets & Institutions*, 2023-Present
- Editorial board member of *International Journal of Finance and Banking Research*, 2021-Present
- Program committee member of 2023 Financial Management Association Annual Meeting
- Session chair of 2015 Eastern Finance Association Annual Meeting

TEACHING EXPERIENCE

Assistant Professor at Moravian University

- Current Topics in Finance Fall 2023
- Investments and Portfolio Theory Spring 2023, Spring 2024
- Money, Banking and Financial Policy Fall 2022
- Managerial Finance Spring 2022-Spring 2024
- Business Statistics Spring 2022

Assistant Professor at Nanjing Audit University

- Financial Management Spring 2021
- Behavioral Finance Fall 2020

SERVICE CONTRIBUTIONS

Faculty Development and Research Committee, Moravian University, 2022 - 2023
Assessment and Standards Committee, School of Business & Economics, Moravian University, 2022 - Present

SELECTED AWARDS

DEC VPU Team Awards 2020, World Bank Group (2020);
Canadian Economics Association Travel Grant (2016, 2015);
CIREQ Travel Grant (2016, 2015);
WYNG Trust Fellowship (2011-2015);
Graduate Excellence Award, McGill University (2012-2015);
GREAT Award, McGill University (2015);
Dufour Graduate Award (2011-2012);
Graduate Excellence Fellowship, McGill University (2011);
Full Tuition Fee Waiver, University of Science and Technology of China (2008-2011);
Outstanding Student Scholarship, Anhui University (2004-2008)