

JUAN (JULIE) WU

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ACADEMIC EMPLOYMENT

- 2008 - Present Assistant Professor of Finance, The University of Georgia

EDUCATION

- Ph.D. Finance (2007), Texas A&M University
- M.S. Finance (2003), Sociology (2002), Texas A&M University
- B.A. International Finance and English (1997), Xi'an International Studies University, China

RESEARCH INTERESTS

Securities markets, empirical asset pricing, corporate finance

PUBLICATIONS

- “Short selling and the price discovery process”, with Ekkehart Boehmer, 2013, *Review of Financial Studies* 26: 287-322. Lead article.
 - Runner Up prize for the *RFS* Michael J. Brennan Best Paper Award, 2014
- “Equity short selling and bond downgrades”, with Tyler Henry and Darren Kisgen, 2014, *Journal of Financial Intermediation* 24:89-111
- “High short interest effect and aggregate volatility risk”, with Alexander Barinov, 2014, *Journal of Financial Markets* 21: 98-122
- “Merger arbitrage short selling and price pressure”, with Tingting Liu, 2014, *Journal of Corporate Finance* 27: 36-54

WORKING PAPERS

- “International evidence on algorithmic trading”, with Ekkehart Boehmer and Kingsley Fong
- “Longs, Shorts and the Cross Section of Stock Returns”, with Mahdi Nezafat, Tao Shen and Qinghai Wang
- “Earnings Attribution and Information Transfers”, with David Koo and Eric Yeung
 - Revise and Resubmit at *Contemporary Accounting Research*
- “Algorithmic Trading and Changes in Firms’ Equity Capital”, with Ekkehart Boehmer and Kingsley Fong

- “Have Short Sellers Become More Sophisticated Over Time?”, with Andrew Zhang
- “Order flow and prices”, with Ekkehart Boehmer

WORK-IN-PROGRESS

- “Corporate Goodness as a Signaling Device? Evidence from a Quasi-natural Experiment”, with Lei Gao and Jack He

TEACHING EXPERIENCE

- University of Georgia
 - Research Topics in Finance (PhD), 2011-present
 - Corporate Finance Theory (Undergraduate), 2008-present
- Texas A&M University
 - Boot Camp for Incoming Finance PhD Students (PhD), 2007
 - Managerial Finance I (Undergraduate), 2004, 2006
- Xi’an Foreign Language University (now Xi’an International Studies University)
 - English courses, 1997-1999

HONORS AND AWARDS

- Runner Up prize for the *Review of Financial Studies* Michael J. Brennan Best Paper Award, 2014
- UGA Career Center Certificate for contributing to career development of UGA students, 2014
- Post-Doctoral Research Associate Fellowship, Mays Business School, Texas A&M University, 2007-2008
- Dean’s Award for Outstanding Research by a Doctoral Student, Mays Business School, Texas A&M University, 2007
- American Finance Association Travel Award, 2007
- Dean’s Award for Outstanding Teaching by a Doctoral Student, Mays Business School, Texas A&M University, 2005

PAPER PRESENTATIONS AT PROFESSIONAL MEETINGS

- 2016
 - American Finance Association (scheduled)
- 2015
 - Financial Management Association (scheduled)
 - Workshop on The Mathematics of High Frequency Financial Markets, IPAM at UCLA
- 2013
 - American Finance Association
 - 7th Singapore International Conference on Finance
- 2012
 - Bachelier conference
 - Financial Management Association
 - American Accounting Association

- World Finance Conference
- Midwest Finance Association
- 2011
 - 3rd RMA/UNC Academic Forum for Securities Lending Research
 - Financial Management Association
 - Southern Finance Association
- 2010
 - Singapore Management University Accounting Symposium
- 2009
 - 1st RMA/UNC Academic Forum for Securities Lending Research
 - All Georgia Finance Conference
- 2007
 - American Finance Association
 - Financial Management Association
 - Q-Group Fall meeting
- 2006
 - Workshop on the Microstructure of Foreign Exchange and Equity Markets

PROFESSIONAL ACTIVITIES

- Ad Hoc Referee for
 - Journal of Finance*
 - Review of Financial Studies*
 - Journal of Corporate Finance*
 - Journal of Financial Intermediation*
 - Management Science*
 - Journal of Empirical Finance*
 - Journal of Banking and Finance*
 - Financial Management*
 - Journal of Financial Research*
 - Financial Review*
 - International Journal of Managerial Finance*
 - Pacific-Basin Finance Journal*
 - Review of Financial Economic*
- External grant proposal reviewer for the Research Grants Council of Hong Kong, 2013, 2015
- Discussant, Vanderbilt Conference on Institutional Investors and Price Efficiency, 2013
- Discussant, Financial Management Association (FMA), 2012
- Discussant, National Bureau of Economic Research (NBER) Microstructure meeting, 2008
- Program Committee, Midwest Finance Association, 2008

DISSERTATION COMMITTEE

- Tingting Liu (2015), initial placement: Creighton University

MEDIA

- New Yorker (2015), Reg SHO roundtable (2006)