

## 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
  - 7<sup>th</sup> Singapore International Conference on Finance
- 2012
  - Bachelier conference
  - Financial Management Association
  - American Accounting Association

- World Finance Conference
  - Midwest Finance Association
- 2011
  - 3<sup>rd</sup> RMA/UNC Academic Forum for Securities Lending Research
  - Financial Management Association
  - Southern Finance Association
- 2010
  - Singapore Management University Accounting Symposium
- 2009
  - 1<sup>st</sup> 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)