

## SI CHENG

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### ACADEMIC EXPERIENCE

- Assistant Professor of Finance, The Chinese University of Hong Kong, August 2016 to present
- Lecturer (Assistant Professor) of Finance, Queen's University Belfast, August 2013 to July 2016

### EDUCATION

- Ph.D. in Finance, National University of Singapore, June 2013
- Visiting Ph.D. Student, University of Texas at Austin, January to June 2012
- B.Econ. in Finance (with honors), Nanjing University of Aeronautics and Astronautics, June 2008

### PUBLICATIONS

- **“Time-Varying Liquidity and Momentum Profits”**, 2015, with Doron Avramov and Allaudeen Hameed, *Journal of Financial and Quantitative Analysis*, forthcoming.
- **“Short-Term Reversals: The Effects of Past Returns and Institutional Exits”**, 2015, with Allaudeen Hameed, Avaniidhar Subrahmanyam and Sheridan Titman, *Journal of Financial and Quantitative Analysis*, forthcoming.
- **“Scaling Up Market Anomalies”**, 2016, with Doron Avramov, Amnon Schreiber and Koby Shemer, *Journal of Investing*, forthcoming.

### WORKING PAPERS

- **“Mutual Funds and Mispriced Stocks”**, with Doron Avramov and Allaudeen Hameed
- **“The Unexpected Activeness of Passive Investors: A World-Wide Analysis of ETFs”**, with Massimo Massa and Hong Zhang
- **“Short-Sale Constraints and the Pricing of Managerial Skills”**, with Massimo Massa and Hong Zhang
- **“Human Capital and the Structure of the Mutual Fund Industry”**, with Massimo Massa, Matthew Spiegel and Hong Zhang

### CONFERENCE AND SEMINAR PRESENTATIONS

2016 FMA European Conference (Helsinki), Chinese University of Hong Kong,

- Queen's University Belfast, University of New South Wales, Zhejiang University
- 2015 FMA European Conference (Venice), Liquidity Risk in Asset Management: Financial Stability Perspective Conference (Toronto), 4th Luxembourg Asset Management Summit (Luxembourg), TAU Finance Conference (Tel Aviv), Queen's University Belfast, University College Dublin
- 2014 Consortium on Research in Hedge Funds, Trading Strategies and Related Topics (London), Conference of the Swiss Society for Financial Market Research (Zurich), Frontiers of Finance Conference (Coventry), FMA European Conference (Maastricht), China International Conference in Finance (Chengdu), Queen's University Belfast
- 2013 Behavioural Finance Working Group Conference (London), La Trobe University, Queen's University, University of Toronto, Queen's University Belfast
- 2012 Midwest Finance Association Annual Meeting (New Orleans), Southwestern Finance Association Annual Meeting (New Orleans), Eastern Finance Association Annual Meeting (Boston), Financial Management Association Doctoral Student Consortium (Atlanta), National University of Singapore
- 2011 24th Australasian Finance and Banking Conference (Sydney)

## **ACADEMIC AWARDS AND HONORS**

- Best Paper in Investments at the Financial Management Association (FMA) European Conference, Helsinki, 2016
- SGF Best Paper Award at the Annual Conference of the Swiss Society for Financial Market Research, Zurich, 2014
- Outstanding Doctoral Student Paper in Investments at the Southwestern Finance Association (SWFA) Annual Meetings, New Orleans, 2012
- Southwestern Finance Association (SWFA) Student Travel Grant, New Orleans, 2012
- American Finance Association (AFA) Student Travel Grant, Chicago, 2012
- Financial Management Association (FMA) Doctoral Student Consortium Participant, 2012
- Research Scholarship, National University of Singapore, 2008 – present
- Honor of Distinguished Graduate, NUAA, 2008
- First-class Undergraduate Scholarship, NUAA, 2005 – 2007
- First Prize for Level A in National English Contest for College Students, China, 2006

## **TEACHING EXPERIENCE**

- **Instructor**, Queen's University Belfast
  - FIN3013 Capital Markets (Undergraduate), Fall 2013, Fall 2014 and Fall 2015
  - MGT7036 Finance for Managers (MSc), Fall 2013, Fall 2014 and Fall 2015
- **Tutor**, National University of Singapore
  - FIN2004 Finance (Undergraduate), Spring 2011

- **Teaching Assistant**, National University of Singapore
  - FIN3117 Bank Management (Undergraduate), Spring 2010 and Spring 2011
  - FIN3102A Investment Analysis and Portfolio Management (Undergraduate), Fall 2009, Fall 2010 and Fall 2011
  - FE5103 Equity Products and Exotics (MFE), Spring 2009 and Spring 2010
  - FIN3116 Options and Futures (Undergraduate), Fall 2008 and Fall 2010
  - BMA5307 Options and Futures (MBA), Fall 2008

## **PROFESSIONAL CERTIFICATION AND SERVICE**

- Passed Chartered Financial Analyst (CFA) Level III exam (since 2014)
- Fellow, Higher Education Academy, U.K. (since 2015)
- Referee for Journals:
  - *Review of Financial Studies, Management Science, European Journal of Finance, Financial Review, International Review of Finance, Journal of Business Ethics*