Chonghao Hao

Phone: (+1)6089492158 Email: <u>hao00059@umn.edu</u>

EDUCATION

University of Minnesota Twin Cities

Minneapolis, U.S.

PhD Finance Sept.2022 – May.2028

Courses: Micro-Macro-Metrics econ sequence, IO, Financial Econ, Discrete & continuous asset pricing, Corporate Finance

University of Wisconsin-Madison Madison, U.S.

MS Econometrics and Quantitative Economics Sept.2019 – May.2021

Beijing Institute of Technology Beijing, China

BBA Accounting Sept. 2015-June. 2019

RESEARCH EXPERIENCE

Do Insiders Trade on Stock Market Bubbles

May. 2023-Current

Advisor: Professor Murray Z Frank

• Test whether company insiders realize the stock is in a bubble and trade against it

Corporate finance research assistant

May. 2021-May. 2022

Research Assistant work for Prof. Ran Duchin and Prof. Denis Sosyura

- Geocoding to calculate the distance from CEOs home address to the nearest waterbody, coastline and golf courses
- Web-crawling to extract information from all SEC annual reports over the last 20 years
- Cleaning data and creating company headquarter address and CEO living address panel

Profitability and the Cross-Section of Stock Return: Evidence from China

Oct. 2018-Jun. 2019

- Conducted a study on the relationship between corporations' profitability and premium returns, and explored profitability-based investment strategies
- Relevant Research Model: Fama-French 3-factor model, Fama-Macbeth Regression

Intermediary Asset pricing on Chinese financial market

Sep. 2020-Dec. 2020

Thesis advisor: Professor Kenneth D. West

- Explored what and how institutional investors influence asset pricing in China
- Constructed Fama-French 25 stock portfolios and 25 bond portfolios; constructed intermediary effect proxies
- Run time-series regression to get risk exposure and run cross-sectional regression to get risk prices

INTERNSHIP

FICO (Fair Isaac Corporation)

Data Analysis Intern

PwC

Beijing, China

Beijing, China

Beijing, China

Beijing, China

Beijing, China

Jan. 2017-Mar. 2017

EXTRACURRICULAR EXPERIENCE

Tarena IT Education

Data analysis training Dec.2018-Jun.2019

 Learned programming languages (Java, Python, Html and JavaScript), web crawling, data visualization, multithreading, and distributed storage and processing.

ADDITIONAL INFORMATION

Certificate: ACCA Advanced Diploma in Accounting and Business Language skills: Mandarin Chinese (Native), English (Fluent)

Computer skills: Julia, Stata, Python, SQL, R, Java, HTML(familiar), JavaScript(familiar), Latex