Yu ZHU

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Education

Sep 2018 - Present	**University of Utah**	**Information Systems**	**Ph.D.**
Sep 2011 - July 2018	**Zhejiang University**	**Finance**	**Ph.D.**
Sep 2007 - July 2011	**East China Normal University**	**Economics**	**Bachelor**

Areas of Interest

Research	Intersections of Information Systems, Finance, Business Analytics, and Deep Learning, with a focus on integrating business Domain Knowledge into Machine Learning Methods.
Methodology	Natural Language Processing, Deep Learning, Statistical Regression.
Teaching	Machine Learning, Business Analytics, R & Python.

Completed Research Papers

2022	Yu Zhu, Xiao Liu, Olivia Sheng, *"Post-Earnings-Announcement Drift Prediction: Leveraging New Knowledge with Multi-task Learning,"* Under Major Revision for *Information Systems Research*
2020	Tengyuan Cheng, Xiaolan Yang, Yu Zhu, ***"How the Individual Investors Took on Big Data: The Effect of Panic from The Internet Stock Message Boards on Stock Price Crash,"*** *Pacific-Basin Finance Journal*
2020	Xuejun Jin, Rui Li, Yu Zhu, ***"Could Social Interaction Reduce the Disposition Effect? Evidence from Retails Investors in a Directed Social Trading Network"***, *PloS One*
2019	Xuejun Jin, Yu Zhu, Ying Huang, *"**Losing by Learning: A Study of Social Trading Platform**"*, *Finance Research Letters*
2018	Ying Huang, Juan Yao, Yu Zhu, ***"Thriving in a Disrupted Market: A Study of Chinese Hedge Fund Performance,"*** *Pacific-Basin Finance Journal*

Work in Process

2021 - Present	**Future Orientation and Firm Performance**
	Some firms are more future oriented (e.g., growth firms) while others are less. We use NLP to evaluate a firm's future orientation based on its SEC filings and the executive's speech. We investigate how such future orientation impact firm performance. Joint with Olivia Sheng.
2021 - Present	**Media Report Bias and Stock Movement**
	Why does the media prefer reporting some types of business events over others? Why does the media sometimes *explain* the stock price movement in the title while sometimes don't? We use NLP to classify stock-return-related news based on the underlying events and investigate how such media's report bias impact investors' perception of the market. Joint with Jiacui Li.

Teaching & Working Experience

2022 Spring	**Instructor** of Data Mining and Business Analytics (master level)
	Course feedback: "Overall, this was an effective instructor" – 88.9% agree or strongly agree.
2015 - 2018	**Teaching Assistant,** Zhejiang University
	Deliver problem-set lectures for an intermediate macroeconomics class of over 150 students