Mingze Gao

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Academic Appointment & Position

Lecturer in Finance, Macquarie University	Starting 2024
Postdoctoral Research Fellow, University of Sydney	2021 - 2023

Education

Ph.D., Finance, University of Sydney, Australia	2017 - 2021
Grad.Cert., Computing, University of New South Wales, Australia	2022 - 2023
B.Com. (Hon), Finance, University of Sydney, Australia	2016 - 2016
B.Com., Econometrics and Finance, University of Sydney, Australia	2013 - 2015

Selected Publications

1. Organization Capital and Executive Performance Incentives, with Henry Leung and Buhui Qiu, ***Journal of Banking & Finance***, 2021, 106017.
   - FMA 2020, 32nd Annual PhD Conference in Economics and Business.
2. Consumer Behaviour and Credit Supply: Evidence from an Australian FinTech Lender, with Henry Leung, Linhui Liu and Buhui Qiu, ***Finance Research Letters***, 2023, 104205.

Working Papers

1. Lone (Loan) Wolf Pack Risk, with Iftekhar Hasan, Buhui Qiu and Eliza Wu.
   - WFA 2023, FIRN 2023, FIRN Banking and Financial Stability 2022.
   - SUERF Policy Brief No. 586, Bank of Finland Research Discussion Paper No. 4/2023.
2. **Anomalous Lending and Bank Risks**, with Iftekhar Hasan, Buhui Qiu, Eliza Wu and Yan Yu.
   - FIRN 2023, Monash Winter Finance Conference 2023, Machine Learning Methods for Business Workshop 2023, Business Financing and Banking Research Group Annual Workshop 2022.
3. **Borrower Technology Similarity and Bank Loan Contracting**, with Yunying Huang, Steven Ongena and Eliza Wu.
   - EFA 2023 (poster)†, FMA 2023†, 35th AFBC†.
   - Semifinalist for ***FMA 2023 Best Paper Awards*** (winners TBA).
4. **Corporate Real Estate Holdings and Mergers and Acquisitions**, with Thanh Son Luong and Buhui Qiu.
   - FMA 2022, FIRN 2022†.
5. Catering to Environmental Premium in Green Venture Financing: Evidence from a BERT-Based Deep Learning Approach, with Henry Leung, Tse-Chun Lin and Tracy Thi Vu.

Presentations marked with † are delivered by coauthor(s).

Work in Progress

1. **Liquidity and Price Impact at the 52 Week High**, with Joshua Della Vedova, Andrew Grant and Joakim Westerholm.
2. **Differentiated Lending and Bank Risks: Evidence from Global Syndicated Loans**, with Hanyun Ding, Buhui Qiu and Eliza Wu.
3. **Climate Exposure from Lending Portflio and Bank Risk**, with Meitong He, Buhui Qiu and Eliza Wu.

Other Publication

1. Closer Than Ever: Growing Business-level Connections Between Australia and Europe, with Boris Choy, Teresa Davis, Hanyun Ding, Massimo Garbuio, Catherine Hardy, Henry Leung, Thanh Son Luong, Greg Patmore, Sandra Peter, Buhui Qiu, Kai Riemer, John Shields, Catherine Sutton-Brady, Carlos Vazquez-Hernandez, and Eliza Wu, ***European Management Journal***, 2023.

Research Interest

Machine learning application in banking and corporate finance; FinTech and technology innovation; Large-scale textual analysis; M&A, and Climate risk.

Honors, Grants & Awards

Publication Award, University of Sydney	2022
Business School Research Travel Scheme, University of Sydney	2022
The Paulette Isabel Jones PhD Completion Scholarship, University of Sydney	2020
American Finance Association (AFA) PhD Student Travel Grant Award	2020
Outstanding PhD Student Paper Award, 3rd Global PhD Colloquium	2019
Nomination for Business School Tutoring Excellence Award, University of Sydney	2019
University of Sydney Honours Scholarship, University of Sydney	2016
1st Prize - National Olympiad in Informatics in Provinces (NOIP), Jiangsu, China	2010

Teaching Experience

University of Sydney

Undergraduate level, tutorial
- FINC2011: Corporate Finance I (2018S2, 2019S1, 2021S1)
- FINC2012: Corporate Finance II (2016S2, 2017, 2018, 2019, 2020S1, 2021S2, 2023S1)
- FINC3011: International Financial Management (2017S1)
- FINC3013: Mergers and Acquisitions (2017S2, 2022S2)
- FINC3019: Fixed Income Securities (2023S2)

Undergraduate level, lecture
- BUSS4990: Scandals, Scams and Ethics in Finance (2023S1, Week 10)

Postgraduate level, tutorial
- FINC5090: Finance in the Global Economy (2022S1)
- FINC6001: Intermediate Corporate Finance (2020S2)

FINC6010: Derivative Securities (2019S2, 2020S2)
FINC6013: International Business Finance (2021S1)
FINC6021: Corporate Valuation (2022S1)

Doctoral level, TA, workshop and consultation
BUSS7902: Quantitative Business Research Methods (2023S1, 2023S2)

Academic Service & Experience

Discussant

FIRN Banking and Financial Stability Meeting 2023
Financial Management Association (FMA) Annual Meeting 2022
Financial Management Association (FMA) Annual Meeting (Virtual) 2020

Ad Hoc Referee

Abacus 2023

Visiting Scholar

Invited to visit Prof. Tse-Chun Lin at HKU Business School, University of Hong Kong 2019

Student Supervision

Meitong He, Honours student (co-supervised by Buhui Qiu). 2023

Professional Experience

Quantitative Consultant (2017-2021) at Infinitas Asset Management (ABN 78129953724 / AFSL 326087), a boutique financial adviser and investment manager with a wide client base, including high and ultra-high net worth individuals, family offices, SMSFs, foundations and not-for-profit groups.

- Developed several automated market monitoring systems and a portfolio back-testing suite on the Bloomberg BQuant platform.

Miscellaneous

Languages

English and Chinese Mandarin: native or bilingual

Programming

- C/C++, Python, SAS, Stata, Haskell, SQL, JavaScript, etc.
- Algorithms, database, cryptocurrency and distributed ledge technology, etc.

Research applications

- specurve - a Stata command to perform specification curve analysis, listed in Harvard Business School Research Computing Services Blog.
- frds - a Python framework to compute a collection of academic measures used in the finance literature.
- edgar-analyzer - a Python command-line tool to download SEC filings and perform textual analyses.
- mktstructure - a Python command-line tool to download Refinitiv Tick History data and compute some market microstructure measures.
- Option Pricing Explained - a web application to provide an interactive pricing process for European options.

References

Iftekhar Hasan
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Gabelli School of Business
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Eliza Wu
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