# Cheng Gao

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| Soochow University | Email: cgao@suda.edu.cn |
| Business School | Homepage: |
| 50 Donghuan Road |  |
| Suzhou, China |  |
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| *Current Academic Positions* |  |
| Assistant Professor, Business School, Soochow University, 2022 - | |
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| *Past Positions* |  |
| Researcher, State Administration of Foreign Exchange, 2022 | |
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| *Research Interests* |  |
| Empirical Asset Pricing |  |
| Behavioral Finance |  |
| Big Data |  |
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| *Education* |  |
| Ph.D. Finance, Rutgers University, New Jersey, 2021. | |
| M.A. Finance, Renmin University of China, Beijing, 2016. | |
| B.A. Finance, Central University of Finance and Economics, Beijing, 2015. | |
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| *Honors* | |
| First Prize in Beijing Contest District in China Undergraduate Mathematical Contest, 2012 | |
| National Innovation Project: “Development of Pension Real Estate”, 2012 | |
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| *Grants* | |
| Doctoral Scholarship, Rutgers University, 2016 – 2020 | |
| Dean’s Fund for Summer Ph.D. Research Assistantships, Rutgers Business School, 2018 | |
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| *Research* | |
| 1.Gao, Cheng, Sophi Zhengzi, Li, Guofu, Zhou and Peixuan, Yuan. “Momentum and Factor Momentum: A Re-examination” . | |
| 2.Gao, Cheng and Peixuan Yuan. “On the Nature of Size Effect: Biased Beliefs Behind Bad News Drift”. | |
| 3.Gao, Cheng, Ben, Sopranzetti and Peixuan, Yuan. “Explainable Machine Learning Approach to Integrate Big Data for | |
| Predicting High-Frequency Returns”. | |
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| *Teaching* | |
| Public Finance (English), Soochow Business, Spring 2023, 2024 rating 99.67/100 | |
| Public Finance , Soochow Business, Fall 2023, 2024 rating 99.2/100 | |
| Financial Time Series, Rutgers Business, Spring 2021 | |
| Financial Management, Rutgers Business, Summer 2019, 2020 | |
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| *Other* | |
| CFA Exam Level II candidate; FRM Exam passed full | |
| Computer Skills: Python; SAS; Matlab; Stata | |
| Languages: Chinese (native); English (fluent) | |
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