

Steven Zheng

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Education

Columbia University
PhD Finance, 2023-

University of California, Berkeley
First two years of PhD program, 2021-2023
Advisor: Yuriy Gorodnichenko

Georgetown University
MS Mathematics and Statistics, 2018
BS Mathematics and Economics, 2016

Research and Industry Experience

Research assistant for Sydney Ludvigson, 2021-
Research assistant for Viral Acharya, Toomas Laarits, Robert Richmond, 2019-2021
BlackRock, macro research, 2018-2019
JP Morgan, interest rate derivatives research, 2017
Goldman Sachs, global macro research, 2016

Working Papers

Vaccine Progress, Stock Prices, and the Value of Ending the Pandemic, with Viral Acharya, Timothy Johnson, and Suresh Sundaresan, *Revise & Resubmit*

Disasters with Unobservable Duration and Frequency: Intensified Responses and Diminished Preparedness, with Viral Acharya, Timothy Johnson, and Suresh Sundaresan

Presentations

2023: NFA
2022: AFA
2021: UIUC (Gies), IMF, SAIF, UCLA (Anderson), JHU Carey Finance Conference
2020: NYU x2 (Stern, Volatility and Risk Institute)

Teaching Experience

Teaching assistant for David Caraballo, Probability Theory (MS), 2016
Teaching assistant for Anil Nathan, Economic Statistics (Undergraduate), 2016
Teaching assistant for Carol Rogers, International Trade (Undergraduate), 2014-2015

Referee

Management Science

Other Activities

University of California, Berkeley triathlon team, 2022-2023

Georgetown University NCAA Division I swim team, 2012-2016

Interests

Trail running, triathlon, cycling. Strava: strava.com/athletes/stevezheng

References

Yuriy Gorodnichenko

Quantedge Presidential Professor of Economics

University of California, Berkeley

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Sydney Ludvigson

Julius Silver, Roslyn S. Silver, and Enid Silver Winslow Professor of Economics

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