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

Copenhagen Business School

Visiting PhD student, Department of Finance, summer 2023

Sponsor: Lasse Pedersen

Georgetown University

MS Mathematics and Statistics, 2018

BS Mathematics and Economics, 2016

Previous 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

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

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

Presentations

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 Phone: (510) 643-0720

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Sydney Ludvigson Julius Silver, Roslyn S. Silver, and Enid Sliver Winslow Professor of Economics New York University Phone: (212) 918-8927

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