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Education Ph.D. in Finance December 2007

Hong Kong University of Science and Technology (HKUST)

B.B.A. in Finance and Information Systems August 2002

HKUST, First Class Honors

Academic Associate Professor of Finance September 2012-Present

**Employment** School of Accounting and Finance, Faculty of Business

Hong Kong Polytechnic University

Assistant Professor of Finance September 2009-August 2012

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Hong Kong Baptist University

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**Publications** Li, G. and C. Zhang, 2019, Counterparty Credit Risk and Derivatives Pricing, *Journal of Financial Economics*, 134, 647-668

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Li, G. and C. Zhang, 2013, Diagnosing Affine Models of Options Pricing: Evidence from VIX, *Journal of Financial Economics*, 107, 199-219

Li, G. and C. Zhang, 2011, Why are Derivative Warrants More Expensive than Options? An Empirical Study, *Journal of Financial and Quantitative Analysis*, 46, 275-297

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