Linti ZHANG

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Contact Information

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The Hong Kong Polytechnic University, Hung Hom, Kowloon, Hong Kong

Education

Hong Kong 09/2016 – 06/2020	The Hong Kong Polytechnic University **PhD in Finance** (Hong Kong PhD Fellowship Scheme)
Hong Kong 09/2014 – 09/2015	The Hong Kong Polytechnic University **Master in Finance** (Investment Management)**,** *With Distinction*
NC, United States 01/2012 – 05/2014	Wake Forest University **Bachelor of Science** (Finance Major, Mathematics Minor), *Summa Cum Laude*
Beijing, China 09/2009 – 12/2011	University of Science and Technology, Beijing Accounting Major

Employment

Hong Kong 09/2022 – to date	The Hong Kong Polytechnic University, School of Accounting and Finance Research Assistant Professor in STEM
Hong Kong 09/2020 – 08/2022	The Hong Kong Polytechnic University, School of Accounting and Finance Postdoc (RGC Postdoctoral Fellowship Scheme)

Research and Teaching Interests

Research	Empirical Asset Pricing, Behaviour Finance, Financial Derivatives, Corporate Bonds, Machine Learning and ESG issues in Finance
Teaching	Corporate Finance, Derivative Market and Securities, Quantitative Analysis in Finance, Financial Analytics with Python / Matlab

Publications

1. LI Nanqi, Chishen WEI and **Linti ZHANG** (2024). Risk factors in the Indonesian stock market. *Pacific-Basin Finance Journal*, 82, 102175.
2. PARK Seongkyu Gilbert, K. C. John WEI, and **Linti ZHANG** (2023). The Fu (2009) Positive Relation between Idiosyncratic Volatility and Expected Returns Is Due to Look-Ahead Bias. *Critical Finance Review*, 12(1-4), 57-124.
3. WEI K. C. John and **Linti ZHANG** (2021). Chapter 65: The Momentum Trading Strategy. Encyclopedia of Finance. Springe, New York, United States of America.

Working Papers

1. CHEN Xi, Junbo WANG, K.C. John WEI, Chunchi WU, and **Linti ZHANG** (2024). The Salience Theory and Cross-Sectional Corporate Bond Returns.
   - Under review at *The Journal of Financial and Quantitative Analysis*.
   - Presented at Fixed Income and Institutions Research Symposium (Poster Session).
2. WEI K. C. John and **Linti ZHANG** (2024). What Drives Exchange-Traded Fund Flows? The Role of ETFs' Special Features. (GRF grant no. PolyU 15507320).
   - Under review at the *Review of Financial Studies*.
   - Presented at 2022 China International Conference in Finance (CICF), 2022 Asian Finance Association (AsianFA) Annual Conference, 30th Annual Conference on Pacific Basin Finance, Economics, Accounting, and Management (PBFEAM)
3. WEI K. C. John and **Linti ZHANG** (2024). Do Investors Care about Biodiversity Risk? Evidence from International Bond Markets.

4. WEI K. C. John and **Linti ZHANG** (2024). Modelling ETF Returns: International Evidence.
   - Presented at the 31st Annual Conference on Pacific Basin Finance, Economics, Accounting, and Management (PBFEAM)
5. LI Nanqi, Chishen WEI and **Linti ZHANG** (2024). A Four-Factor Asset Pricing Model for the Indonesia Stock Market.
6. WEI K. C. John and **Linti ZHANG** (2024). Market Perceptions of Crash Risk and the Pricing of Stocks.
   - Accepted for presentation at the 32nd Annual Conference on Pacific Basin Finance, Economics, Accounting, and Management (Rutgers University, USA)
7. LI Yani, J.C. LIN and **Linti ZHANG** (2023). How do firms' price sensitivity to credit market sentiment affect corporate financing and investment decisions?
8. WEI Chishen, K. C. John WEI and **Linti ZHANG** (2023). A Behavioural Factor Model Based on Prospect and Salience Theories.
   - Presented at 2022 Asian Finance Association (AsianFA) Annual Conference
9. WEI K. C. John and **Linti ZHANG** (2022). The Role of Idiosyncratic Volatility in Asset Pricing: A Literature Review.

Research Grants

1. (Co-I) General Research Fund General Research Fund (# 15510222), Financial Market Perceptions of Crash Risk and the Pricing of Stocks: An International Study (granted HKD 597,253), PI: Prof. WEI K. C. John
2. (PI) Start-up Fund for Research Assistant Professor, Does market sentiment affect firm disclosure on corporate social responsibility? Evidence from greenwashing at earnings call (granted HKD 250,000)

Teaching Experiences

Autumn 2022 Spring 2023	Lecturer for AF5353 Portfolio Management and Security Analysis (Master-level) Average teaching grade: 4.8 / 5.0
Spring 2020	Tutorial classes of AF3313 Business Finance (undergraduate-level) Average teaching grade: 4.8 / 5.0
Spring 2019	Tutorial classes of AF3313 Business Finance (undergraduate -level) Average teaching grade: 4.5 / 5.0
Spring 2018	Tutorial classes of AF2108 Financial Accounting (undergraduate-level) Average teaching grade: 4.2 / 5.0

Honours and Awards

Hong Kong 2020 - 2022	RGC Postdoctoral Fellowship Scheme
Hong Kong 2016 – 2019	Hong Kong PhD Fellowship Scheme, The Hong Kong Polytechnic University PhD Tuition Scholarship
Hong Kong 2019	Teaching Awards for Research Students, School of Accounting and Finance, The Hong Kong Polytechnic University
NC, United States 2013	Membership of Beta Gamma Sigma
NC, United States 2012 - 2014	Business School Dean's List, Wake Forest University
Beijing, China 2010	National Scholarship of China
Beijing, China 2009	First Class People's Scholarship, University of Science and Technology Beijing

Services

2023 – to date	Referee for *Review of Quantitative Accounting and Finance*
2020 – to date	Referee for *Pacific-Basin Finance Journal*
2020 – to date	Referee for *China Accounting and Finance Review*

Other Information

Professional Qualifications	Pass CFA Level I, II and III exams, FRM Part I and II exams

References

Dr. LI Gang (PhD Chief Supervisor)
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