Personal Details:

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　　- Research Interests: Market Microstructure, Empirical Asset Pricing, Behavioral Finance

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　　Publication

　　- Lin H , Lo I , Qiao R .Macroeconomic news announcements and market efficiency: Evidence from the U.S. Treasury market[J]. Journal of Banking & Finance , 2021, 133.

　　Working Papers

　　- Workup and market quality: Evidence from the U.S. Treasury market

　　- Belief heterogeneity, uncertainty, and order submission strategies in the foreign exchange market and the U.S. Treasury market

　　- Algorithmic trading and market liquidity: Evidence from the U.S. Treasury market

　　- Estimating news contents based on economist forecasts: An iterated combination approach

　　Work Experience

　　- Associate Professor, International School of Economic Management, Capital University of Economics and Business, from September 2022 to now

　　- Assistant Professor, International School of Economic Management, Capital University of Economics and Business, from October 2020 to August 2022

　　- Teaching Fellow, Victoria University of Wellington, from 2018 to 2019

　　Courses Taught:

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　　- VUW: Introduction to Investments (2018 & 2019)