

# Lillian Lizhen Zhu

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## Research Interests

Asset Allocation, Portfolio Management, Empirical Asset Pricing, Corporate Finance

## Education

Ph.D., Finance, University of Edinburgh, 2014 - 2018 (expected)

B.A.(Hons)., Finance, Massey University, New Zealand, 2014

B.A., Economics, Nanjing University of Technology, China, 2012

## Working Papers

**The performance of asset allocation strategies across datasets and over time**

BAFA 2015, FEBS 2016, MFS 2016

**Macroeconomic uncertainty and cross sectional return dispersion around the world**

(with Ben Jacobsen and Candie Chang)

FMA Doctoral 2016, Scotdoc 2016

## Working in Progress

**Bank myopic behaviour and the culture of Institutional investors**

(with Angelica Gonzalez and Ufuk Gucbilmez)

EFMA Doctoral 2017 (scheduled)

## Presentations

2017 European Financial Management Association (EFMA) Doctoral Seminar (Scheduled)

2016 Financial Management Association (FMA) Annual Meeting Doctoral Student Consortium

2016 Financial Engineering and Banking Society (FEBS)

2016 Multinational Finance Society (MFS)

2016 Scottish Doctoral Colloquium in Accounting and Finance (Scotdoc)

2015 British Accounting and Finance Association (BAFA)

## Teaching Experience

### **Introduction to Corporate Finance 2015, 2016**

University of Edinburgh year 2 undergraduate course

### **Applications of Finance 2015, 2016**

University of Edinburgh year 2 undergraduate course

## Professional Services

### **Magic Group Ltd**

Office Assistant (part-time), 2013

### **Neilson Immigration Consultants**

Marketing Officer, 2012

## Awards, Grants, and Honors

American Finance Association Doctoral Student Travel Grant, 2017

University of Edinburgh PhD Scholarship in Accounting and Finance, 2014

Massey University Dean's List, 2013, 2011

## Other Skills

Software: Stata, R,  $\LaTeX$

Language: Chinese Mandarin (native), English (fluent)

## References

University of Edinburgh  
Senior Lecturer in Finance  
Dr Angelica Gonzalez  
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University of Bath  
Senior Lecturer in Finance  
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