

Yan Lu

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Research Interests

Alternative Investment, Behavioral Finance, Real Estate Finance and Empirical Corporate Finance

Academic Experience

Assistant Professor 2015-present
Department of Finance, University of Central Florida

Education

University of Florida - Hough Graduate School of Business
Ph.D candidate 2015
MBA – Finance Concentration 2012
Master of Science in Real Estate 2010

Tongji University - College of Economics and Management
Bachelor of Engineering - Engineering Management 2004

Teaching Experience

Instructor, University of Florida
FIN 4504 Equity and Capital Markets (Finance major capstone course) 2014
Overall rating:4.7/5.0 (department average: 4.1)

Teaching Assistant, University of Florida
FIN 4414 Financial Management (Finance major capstone course) 2011-2013
Sugata Ray, Assistant Professor of Finance

Research Experience (*presented by co-authors)

Publications

Under One Roof: An Analysis of Simultaneously Managed Hedge Funds and Fund of Funds, (with Vikas Agarwal and Sugata Ray) *Management Science*, forthcoming

Nanyang Technological University, Singapore, March 2014*;Singapore Management University, Singapore, March 2014*;University of Hong Kong, Hong Kong, March 2014*; Financial Management Association (FMA) Annual Meeting, Chicago, October 2013; Australian National University, Canberra, Australia, July 2013*; 6th Conference on Professional Asset Management, Erasmus University, June 2013*; Georgetown University, May 2013*; EDHEC Risk Institute, Singapore, May 2013*; Villanova University, February 2013*; Georgia State University, February 2013*; Stockholm School of Economics, Sweden, November 2012*;University of Florida, November 2012*, February 2013; HKU 2014*; HKUST 2014*; NTU 2014*; SMU 2014*; University of Arizona 2014*; WVU 2014*

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Working Papers

1. 'Cause' Spillovers in Umbrella Brands:

The Influence of Hedge Funds on their Affiliated Mutual Funds' Advertising, (with David Musto, Debanjan. Mitra and Sugata Ray), invited for a resubmission at ***Journal of Marketing Research***

Cited in The Economist, June 8th, 2013 "Bull Marketing," Financial Times' Alphaville, September 24th, 2013, "HEDGE FUNDS – Place your advertisement HERE"

European Finance Association, August 2014; 6th Annual Florida State University Suntrust Beach Conference, April 2014*; Division of Economic and Risk Analysis at the Securities and Exchange Commission (SEC), September, 2013*; University of Florida, April 2013; Marketing Dynamics Conference, 2014*

2. Limited Attention, Marital Events and Hedge Funds ,(with Sugata Ray and Melvyn Teo), revise and resubmit at ***Journal of Financial Economics***

Covered in CNN Money, the Wall Street Journal, the Economist, NPR

2ND Asian Bureau of Finance and Economic Research (ABFER), May 2014*; University of Florida, September 2013*; 7th Hedge fund research conference, 2015*; MARC, 2015*; European Finance Association, August 2015*

3. Too good to be true? An analysis of the options market's reactions to earnings releases, (with Sugata Ray), revise and resubmit at ***Journal of Business Finance and Accounting***

4. What happens when your money manager gives money away? An analysis of hedge fund managers' charitable donations, (with Vikas Agarwal and Sugata Ray)

Florida Finance Conference, 2014; Wealth Management Conference-Social Responsible Investing, 2014

5. How Do Personal Assets Affect Professional Asset Management? Evidence from Hedge Fund Managers' Real Estate Transactions, (with Sugata Ray)

University of Florida, 2014; University of Central Florida, 2014; California State University, San Bernardino, 2014; Financial Management Association (FMA) Annual Meeting, 2015

Discussant

Financial Management Association (FMA) Annual Meeting, 2012, 2013

Professional Experience

Research Assistant, University of Florida
David F. Miller Center for Retailing Education and Research

2010-2011

Assistant to VP
Butler Enterprises (www.butlerplaza.com), Gainesville, FL

Summer 2010

Yan Lu

Senior Design Management Officer, Architectural Design Department
K.WAH Group (<http://www.kwah.com/>), Shanghai, China

2005-2009

Honors And Awards

- Graduate student assistant in Ph.D in Finance program, University of Florida, 2011-Present
- Graduate student council travel grant, University of Florida, 2012-2014
- Graduate student assistant in MBA program, University of Florida, 2010-2012
- Bergstorm Center Scholarship in MSRE program, University of Florida, 2009-2010
- College Academic Scholarship, Tongji University, 2001-2005
- Outstanding Student Award, Tongji University, 2001-2005

Certificates

- Chartered Financial Analyst (CFA), United States, 2012