

Yan Lu



Office Address:
BA1 Rm 422
University of Central Florida
Orlando, FL 32816-1400
Phone: +1 407 823 1237
Fax: +1 407 823 6676
Email: yan.lu@ucf.edu

EDUCATION

University of Florida - Hough Graduate School of Business
Ph.D in Finance 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

PROFESSIONAL EXPERIENCE

Department of Finance, University of Central Florida 2015-present
Associate Professor/Suntrust Fellow (since 8/2020)
Assistant Professor/Suntrust Fellow (2015-2020)

HONORS AND AWARDS

- Excellence in Undergraduate Teaching Award-College of Business Administration, University of Central Florida, 2021
- Research Incentive Award-College of Business Administration, University of Central Florida, 2020
- Luminary Award, University of Central Florida, 2020
- Excellence in Research Award-College of Business Administration, University of Central Florida, 2019
- Nomination for Reach for the Stars Award, University of Central Florida, 2019
- Q Group Jack Treynor Prize for “Sensation Seeking, Sports Cars, and Hedge Fund Managers,” 2018
- CQAsia Academic Competition 3rd Prize for “Sensation Seeking, Sports Cars, and Hedge Fund Managers,” 2017
- Suntrust Fellow, University of Central Florida, 2016-Present

Yan Lu

PUBLICATIONS

(Author order is determined by alphabet of last names, each author has equal contribution to the work)

Refereed Journal Articles

1. Paying for Performance in Public Pension Funds (with Kevin Mullally and Sugata Ray)
Management Science, *forthcoming*
2. Do Hedge Fund Managers Understand Politics? Political Sensitivity and Investment Skill? (with Honghui Chen, Alok Kumar and Ajai Singh)
Journal of Banking and Finance, *forthcoming*
3. Do Alpha Males Deliver Alpha? Facial Width-to-Height Ratio and Hedge Funds (with Melvyn Teo)
Journal of Financial and Quantitative Analysis, *forthcoming* (Accepted in December 2020)
4. Hedge Fund Hold'em, (with Sandra Mortal and Sugata Ray)
Journal of Financial Markets, *forthcoming* (Accepted in April, 2020)
5. "Are Hedge Fund Managers' Charitable Donations Strategic?", (with Vikas Agarwal and Sugata Ray)
Journal of Corporate Finance, *forthcoming* (Accepted in December 2020)
6. Can Brands Circumvent Marketing Regulations? Exploiting Umbrella Branding in Financial Markets (with David Musto, Debanjan. Mitra and Sugata Ray), **Marketing Science**, 2020, 39(1), 71-91
7. Sensation Seeking, Sports Cars, and Hedge Funds (With Stephen Brown, Sugata Ray and Melvyn Teo), **Journal of Finance**, 2018, 73(6), 2871-2914
8. How Do Personal Assets Affect Professional Asset Management? Evidence from Hedge Fund Managers' Real Estate Transactions, (with David Ling and Sugata Ray), **Real Estate Economics**, 2021,49(S1), 7-40
9. Limited Attention, Marital Events and Hedge Funds ,(with Sugata Ray and Melvyn Teo), **Journal of Financial Economics**, 2016, 122(3), 607-624

Yan Lu

10. Too good to be true? An analysis of the options market's reactions to earnings releases, (with Sugata Ray), **Journal of Business Finance and Accounting**, 2016, 43(7-8), 830-848
11. Under One Roof: An Analysis of Simultaneously Managed Hedge Funds and Fund of Funds, (with Vikas Agarwal and Sugata Ray) **Management Science**, 2016, 62(3),722-740

WORKING PAPERS AND PRESENTATIONS

12. Are Overseas Trained Managers Superior in the Chinese Hedge Fund Industry? (with Lu Li, Sugata Ray and Hong Yan)
Financial Management Association, 2020
13. Learning by Consuming (with Itay Goldstein, Lei Kong and Sugata Ray)
14. Diverse Hedge Funds (with Narayan Naik and Melvyn Teo)
American Finance Association, 2021
15. Race, Discrimination and Hedge Funds (with Narayan Naik and Melvyn Teo)
14th Hedge Fund Research Conference, Southern Finance Association, 2022
16. Short selling and Hedge Funds (with Lu Li and Ye Wang)

PROFESSIONAL ACTIVITIES

Conference Discussant

Financial Management Association Annual Meeting
Southern Finance Association Annual Meeting
Asia Pac SFS Cavalcade

Ad-hoc Referee

Management Science
Journal of Empirical Finance
Journal of Corporate Finance
Southern Finance Association

Editorial Board Member

International Business Research

Yan Lu

Professional Affiliation

Financial Management Association
American Finance Association
European Finance Association
Southern Finance Association

UNIVERSITY AND SOCIETY SERVICES

1. Master of Science in Finance program committee, 2015
2. Faculty coordinator for the Southeastern hedge fund competition, 2017, 2018, 2019
3. College lecturer promotion committee, 2018-2020
4. Department lecturer search committee, 2019
5. Seminar Coordinator, 2015-2020
6. Honors-in-Major thesis supervisor, 2017, 2019, 2020
7. CFA case competition faculty advisor, 2020, 2021, 2022