PHOEBE GAO

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EDUCATION

Singapore Management University, Singapore Aug 2013—2017
PhD in Business (Finance)
Research interests: asset pricing, derivatives and ETFs, risk management
Working papers:

1. ***Center of Mass: Does Aggregate Options Market Opinion Predict Future Equity Returns?***
2. ***Secrets Behind Successful ETFs: Examining the Factors Driving Investor Behaviors and Fund Popularity***

The Chinese University of Hong Kong, Hong Kong SAR
Master of Philosophy in Risk Management Science Aug 2011
Bachelor of Science in Risk Management Science (Upper Second-Class Honors) July 2009
Minor in Mathematics, Completion of a 2-year Leadership Development Program

Master's Thesis: *Esscher Transform on Option Pricing for mean-reverting GARCH*, preliminary result was presented in **QMF2010 Conference, Sydney, Australia** (Dec 2010)

Relevant Courses: Empirical Finance, Corporate Finance, Econometrics, Estimation Theory, Risk Measures, Simulation Modeling, Data Analysis in Finance and Risk Management, Statistical Inference

Overseas Exchange Experience: Utrecht University (Jul 2009), **University of Pennsylvania** (Fall 2008), **King's College London** (Jul 2007) and Tsinghua University (Jan 2008)

Honors: Anthony Y. C. Yeh Scholarship (HKD 500,000), Yasumoto International Scholarship, Choi Koon Shum Service Awards, Double Dean's List in United College and Engineering Faculty

WORK EXPERIENCE

Statistics Department, CUHK, Hong Kong Jul 2012—Dec 2012
Research Assistant
• Worked on a research paper on option pricing
• Assisted in writing a book on simulation (e.g. verified codes, cross-checked references etc.)

Financial Service and Professional Group, Aon, Hong Kong Aug 2011—Apr 2012
Account Executive
• Performed coverage analysis and advised clients on tailor-made insurance programs
• Presented Directors & Officers liability insurance terms to senior managements of listed companies

Statistics Department, CUHK, Hong Kong Sep 2009— Jun 2011
Teaching Assistant
• Taught two graduate courses to professional students in the Risk Management Master's program
• Taught two introductory statistics courses to students from science and business faculty

Business School, CUHK, Hong Kong Jun 2010—Jan 2011
Research Assistant
• Initiated new research ideas in behavior decision science and carried out experiments

Hua Xia Bank, Wuhan, China June—July 2009
Summer Intern, Research and Development Department
• Analyzed financials of carmakers in the Wuhan Development Zone and assessed the risks of loans

Citibank (China), Shenzhen, China May—Aug 2008
Summer Intern, Commercial Banking
• Assisted in auditing financial reports and assessing product requirements of over 100 clients
• Liaised with other departments in updating the company's computerized due diligence system

SCHOLARSHIPS & AWARDS

Full Scholarship for Mainland China Students to CUHK 2005—2009
Ranked top 5% from the 300,000 applicants in Hubei Province, China

AIA Outstanding Financial Planning Awards for Hong Kong Undergraduates 2008
Led a four-player team in an individual financial planning case competition

Best Team Award in the Ethical Leadership for the New Generation Competition 2007
Led a team in winning multiple activities during the outward bound camp

SKILLS & INTERESTS

Programming:	Excel VBA, Matlab, SAS, R and Stata
Languages:	English (Fluent), Mandarin (Native), Cantonese (Fluent)