

Ke Shen

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Research Interest

Investments; Mutual funds; Institutional Investors; IPOs

Education

Ph.D. in Finance, **University of Iowa**, Iowa City, IA 2012 – 2017
M.S. in Statistics, **Northern Illinois University**, DeKalb, IL 2002 – 2004
B.S. in Computer Science, **Shanghai University**, Shanghai, China 1997 – 2001

Research

Playing Favoritism? A Closer Look at IPO Allocations to Investment Bank-Affiliated Mutual Funds (Job Market Paper)

Costly Information Production, Information Intensity, and Mutual Fund Performance (Working Paper)

with George Jiang, Russ Wermers, and Tong Yao

- *Scheduled to present at AFA Annual Meeting (2018)*

- *Presented at FMA Annual Meeting (2016), China International Conference in Finance (CICF, 2016), University of Iowa (2015)*

- *Presented by co-authors at University of Miami (2015), Singapore Management University (2016), Hong Kong Polytechnic University (2016), Nanyang Technological University (2017)*

Mutual Fund Turnover and Performance Persistence (Work in Progress)

with Tong Yao

Does Stock Split Lose Its Allure? (Working Paper)

Teaching

Corporate Finance (undergraduate-level), Summer 2014 and Spring 2015

- Independent instructor. Responsibilities include writing a course syllabus, preparing lectures, writing exams, grading, and holding regular office hours.

Introductory Financial Management (undergraduate-level), Fall 2013, Spring 2014, Fall 2014 and Fall 2015

- Teaching assistant. Responsibilities include holding outside-class review sessions, during which I recite class material, discuss homework solutions, and host pre-exam Q&As.
- Teaching assistant for “flipped classroom” (Fall 2015), during which I guide students through the concept learning and problem solving activities.

Industry Experience

Bank of America, Home Loan and Equity Division, Charlotte, NC 2008 – 2012
- *Credit Risk Analyst*; Responsibilities: analyzing and predicting HELOC delinquency rates

Goldman Sachs, MBS Fixed Income, New York, NY and St. Petersburg, FL 2006 – 2008
- *Analyst*; Responsibilities: modeling defaults and prepayments of residential whole loan mortgages

Northern Illinois University, Center for the Study of Family Violence, DeKalb, IL 2004 – 2006
- *Research Associate*

Professional Activities and Awards

Referee for Asia-Pacific Journal of Financial Studies
Discussant for FMA Annual Meeting 2015 (Orlando)
AFA Travel Grants, 2016
Graduate College Summer Fellowship, 2015

Skills

Programming Languages: SAS, SQL, Stata
Languages: Mandarin Chinese, English
Certification: Passed CFA Level II

References

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