

Ke Shen

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Academic Experience

Assistant Professor, Perella Department of Finance, **Lehigh University** 2017 – Present

Published Papers

Heterogeneous Turnover-Performance Relations (with Tong Lin and Tong Yao), *Journal of Banking & Finance*, 2021

Working Papers

Costly Information Production, Information Intensity, and Mutual Fund Performance (with George Jiang, Russ Wermers, and Tong Yao)

ETF Heartbeat Trades, Tax Efficiencies, and Clienteles: The Role of Taxes in the Flow Migration from Active Mutual Funds to ETFs (with Rabih Moussawi and Raisa Velthuis)

Redemption in Kind and Mutual Fund Liquidity Management (with Vikas Agarwal, Honglin Ren, and Haibei Zhao), R&R at *Review of Financial Studies*

Market Valuation and Takeover Activity (with Anand M. Vijh and Bo Meng)

Macroeconomic Risk and Predictability of Returns: Private vs. Public Real Estate Markets (with Nandkumar Nayar and S. McKay Price)

Bond Ownership and Conditional Conservatism (with John L. Campbell, Hye Seung (Grace) Lee, and Jesus M. Salas)

Playing Favoritism? A Closer Look at IPO Allocations to Investment Bank-Affiliated Mutual Funds, *Reject & Resubmit at Management Science*

Education

Doctor of Philosophy - Finance, Tippie College of Business, **University of Iowa** Aug 2017

Master of Science - Statistics, **Northern Illinois University** May 2004

Bachelor of Science - Computer Science, **Shanghai University** May 2001

Teaching Experience

Lehigh University

FIN323/GBUS420 Investments, Fall semester (2017 - 2020)

University of Iowa

Corporate Finance (6F:117), Summer 2014 and Spring 2015

Industry Experience

Bank of America, Home Loan and Equity Division 2008 – 2012

Goldman Sachs, MBS Fixed Income 2006 – 2008

Northern Illinois University, Center for the Study of Family Violence 2004 – 2006

References

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