(Albert) Bo ZHAO

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Current Position

Assistant Professor at School of Finance, Nankai Univesity	2016–present

Research Interests

Applied Econometrics and Machine Learning, Asset Pricing, Political Economy

Education

Ph.D. in Economics, The University of Hong Kong	2011–2016
Msc in Financial Engineering, Xiamen University	2008–2011
Bsc in Computational Mathematics, Nanjing University	2003–2007

Publications

1. Complete Subset Averaging Methods in Corporate Bond Return Prediction, 2023, *Finance Research Letters*, with Tingting Cheng, Shan Jiang, Zhimin Jia.
2. Stock Return Prediction: Stacking a Variety of Models, 2022, *Journal of Empirical Finance*, with Tingting Cheng.
3. The Impact of COVID-19 Pandemic on the Volatility Connectedness Network of Global Stock Market, 2022, *Pacific-Basin Finance Journal*, with Tingting Cheng, Junli Liu, Wenying Yao.

Working Papers

1. *Corporate Bond Return Prediction: An Ensemble Learning Approach*, with Tingting Cheng, Shan Jiang, Hai Lin, Chunchi Wu.
2. *Does Financial Regulation Matter? Mandatory Disclosure, Stock Volatility and the US 1933/34 Securities Acts*, with Sheng Li, Chenggang Xu.
3. *Multi-task Incentives in Bureaucracy: Theory and Evidence from China*, with Chenggang Xu, Ziao Zhao.

Teaching

Quantitative Investment (master, one of the online courses of "Virtual Classroom of AI Investment" of Nankai)	Spring 2020–2023
Financial Data Analysis with Programming Applications (master)	Spring 2021–2023
Intermediate Econometrics (master)	Fall 2017–2021
Risk Management (master)	Spring 2018, 2019
Advanced Econometrics (PhD)	Spring 2017

Other Experiences

Workshop on Institutional Analysis (Tel Aviv), The Ronald Coase Institute	2015
Bond Analyst, China Bond Insurance Company	2011
Financial Risk Manager (FRM)	2014