HAO MA

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Università della Svizzera italiana (USI Lugano)

Via Buffi 13 ⋄ 6900 Lugano, Switzerland

EDUCATION

Stanford University — 12/2021 - 07/2022 (expected)
Visiting Scholar — *Stanford, CA*

Swiss Finance Institute & Università della Svizzera italiana — 09/2016 - 08/2022 (expected)
Ph.D. in Finance — *Lugano, Switzerland*

Duisenberg School of Finance — 09/2014 - 08/2015
MSc Finance — *Amsterdam, the Netherlands*

Shandong University — 09/2010 - 07/2014
Bachelor of Economics and Finance — *Jinan, China*

RESEARCH INTERESTS

Asset Pricing, Financial Econometrics, Machine Learning, International Finance

WORKING PAPERS

Conditional Latent Factor Models Via Econometrics-Based Neural Networks
Job Market Paper
Presented at *SoFiE Webinar for Job Market Candidates* (scheduled), EWMES 2022 (scheduled), CFE-CMStatistics 2021, SFI Research Days 2021, Shanghai University of Finance and Economics, Shandong University, Università della Svizzera italiana (USI Lugano)

Extracting Statistical Factors When Betas Are Time-Varying, with *Patrick Gagliardini*
Presented at *EFA 2020, MFA 2020, CFE-CMStatistics 2019, EEA & ESAM 2019, SoFiE 2019, University of Geneva, Università della Svizzera italiana (USI Lugano)*

WORK IN PROGRESS

The AH Premium Puzzle, with *Mirela Sandulescu*
Presented at *SFI Research Days 2020*

HONORS, AWARDS AND GRANTS

Swiss National Science Foundation Doc.Mobility Fellowship	2021/2022
Society for Financial Econometrics Travel Grant	2019
Graduate Scholarship of the Swiss Finance Institute at Università della Svizzera italiana	2016/2017
2nd place in the Credit Suisse HOLT Competition	2016
Orange Tulip Scholarship, Netherlands Education Support Offices	2014
Merit-based University Scholarship, Duisenberg School of Finance	2014
Excellent Undergraduate Scholarship, Shandong University	2013

PROFESSIONAL SERVICE

Referee Journal of Financial Econometrics

TEACHING EXPERIENCE

Teaching Asssistant – Financial Econometrics   09/2017 - 08/2020
Master in Finance

· Student Satisfaction: 8.13/10.00 (Faculty Mean: 7.90/10.00)

PROGRAMMING & SOFTWARE

Python, MATLAB, R, Stata, SAS, LaTeX

LANGUAGES

English (Fluent), Chinese (Native)