ZONGBO HUANG

Contact Information

School of Management and Economics
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Academic Appointments

The Chinese University of Hong Kong, Shenzhen

2017-present: Assistant Professor of Finance

Research Interests

Corporate Finance, Banking, Macroeconomics, and Financial Economics

Education

Ph.D., Economics, Princeton University, 2017

M.A., Economic Theory and Econometrics, Toulouse School of Economics, 2010

B.A., Economics, Fudan University, 2009

Research Papers

1. Asset-side Bank Runs and Liquidity Rationing: A Vicious Cycle

2. Quantifying Reduced-Form Evidence on Collateral Constraints
with Sylvain Catherine, Thomas Chaney, David Sraer, and David Thesmar
second round Revise and Resubmit, Journal of Finance

3. Dynamic Optimal Taxation with Endogenous Skill Premia
with Jason Ravit and Michael Sockin

4. Haircuts and Credit Risk over the Cycle

5. The Risk of Implicit Guarantees: Evidence from Shadow Banks in China
with Xiang Shao and Ji Huang

6. Contingent Mechanisms with Endogenous Information
With Yunan Li

Seminar and Conference Presentations (* by coauthors)

2020: Zhejiang University, Fudan University Fanhai School

2019: Peking University, China Financial Research Conference*, ABFER, CEPR and CUHK First Annual Symposium On Financial Economics*, Hanqing Summer Workshop in Finance*, ADBI-WSBI Joint G20 Conference*, Fudan University*, International Macro-Finance Conference at SWUFE*, Guanghua International Symposium on Finance*

2018: AFA, SHUFE, Wuhan University, NBER Summer Institute*, CUHK*, Peking University Guanghua School*, 2018 Reforms and liberalization of China's Capital Market Conference*

2017: AFA*, Hong Kong University, The First Annual Hong Kong-Shenzhen Summer Finance Conference, NBER Summer Institute*

2016: North American Econometric Society Meeting*, WFA*

2015: Econometric Society World Congress

Honors, Scholarships, and Fellowships

2012 Princeton University Graduate Fellowship
2011 Richard S. Simons' 51 Graduate Fellowship, Princeton University
2009 Eiffel Scholarship

Referee Activities

The Journal of Finance*2, Review of Finance*2, Review of Economic Dynamics, Journal of Banking and Finance, China & World Economy, Journal of the Asia Pacific Economy

Invited Discussions

"Index Investing, Market Risk Premium, and Capital Allocation" by Hong Liu and Yajun Wang [China International Conference in Finance, 2019]

"A Dynamic Theory of Learning and Relationship Lending" by Yunzhi Hu and Felipe Varas [China International Conference in Macroeconomics, 2019]

"Wealth and Financial Crises: The Collateral Channel" by Zehao Liu and Andrew Sinclair [Greater Bay Area Summer Finance Conference, 2019]

"Predation or Self-Defense? Endogenous Competition and Financial Distress" by Hui Chen, Winston Wei Dou, Hongye Guo, and Yan Ji [PHBS Workshop in Macroeconomics and Finance, 2019]

"The Real Effects of Entrusted Lending in China" by Qi Sun [SUFE Macro Workshop, 2018]

"Managerial Short-Termism and Market Competition" by Yan Xiong [PHBS Workshop in Macroeconomics and Finance, 2018]

"Endogenous Entry and Financial Contagion Across Debt Markets" by Hyunsoo Doh [China International Conference in Finance, 2018]

"Fundamental Disagreement about Monetary Policy and the Term Structure of Interest Rates" by Shuo Cao, Richard Crump, Stefano Eusepi, and Emanuel Moench [China International Forum on Finance and Policy, 2018]

"Bursting the Bitcoin Bubble: Assessing the Fundamental Value and Social Costs of Bitcoin", by Andrea Podhorsky [Conference on Fintech, Social Finance, and Financial Stability, 2018]

Teaching

Options and Futures
The Chinese University of Hong Kong, Shenzhen [Spring 2018, Spring 2019, Spring 2020]

Advanced Macroeconomics
The Chinese University of Hong Kong, Shenzhen [Fall 2017, Spring 2019]

Research Methods in Finance
The Chinese University of Hong Kong, Shenzhen [Spring 2020]