Cameron Peng

Contact Information

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Employment

Assistant Professor of Finance
London School of Economics and Political Science, 2018−

Education

Yale University, New Haven, CT, USA
Ph.D. in Financial Economics, 2018
Dissertation Committee:
Nicholas Barberis (Chair), James Choi, Kelly Shue, William Goetzmann

Peking University, Beijing, China
B.A. in Finance (Honors), Guanghua School of Management, 2012

Research Interests

Asset Pricing, Behavioral Finance, Household Finance

Working Papers

6. "Resolving the Excessive Trading Puzzle: An Intergrated Approach Based on Surveys and Transactions," with Hongqi Liu, Wei A. Xiong, and Wei Xiong

5. "Personality Differences and Investment Decision-Making," with Zhengyang Jiang and Hongjun Yan

4. "Exploited by Complexity," with Paul Gao, Allen Hu, Peter Kelly, and Ning Zhu

3. "Price and Volume Dynamics in Bubbles," with Jingchi Liao and Ning Zhu
   - Revise and Resubmit, **Review of Financial Studies**

2. "Positive Feedback Trading and Stock Prices: Evidence from Mutual Funds," with Chen Wang

1. "Investor Behavior Under the Law of Small Numbers"

Honors and Awards

Whitebox Advisors Fellowship, Yale International Center for Finance, 2015 and 2018
Whitebox Research Grant, Yale International Center for Finance, 2014 and 2016
Yale University Fellowship, 2012−2017
National Scholarship, Ministry of Education, 2009
First Prize, Chinese National Chemistry Olympiad, 2007

Conferences and Seminars

2020: AFA Annual Meeting, Experimental and Behavioral Finance Conference at Chapman*, Imperial College, CUHK Shenzhen
Scheduled: Tilburg, Maastricht, MFA Annual Meeting, NEBR Behavioral Finance, ABFER Annual Conference*, CEPR European Workshop on Household Finance, Econometric Society World Congress*

2019: European Winter Finance Conference, RCFS/RAPS Conference at Baha Mar, USI Lugano, MFA Annual Meeting, SGF Conference, Glasglow, Peking University, SAIF, CEA Annual Conference, China International Conference in Finance, TUM, Exeter Prize Workshop

2018: Analysis Group, Notre Dame, Cheung Kong Graduate School of Business, CUHK Shenzhen, University of Hong Kong, London School of Economics, London Business School, Workshop on Chinese Financial and Banking System, China International Conference in Finance, Research in Behavioral Finance Conference, HKUST Finance Symposium, SFS Cavalcade Asia-Pacific

2017: Cornell Household and Behavioral Finance Symposium, Shenzhen Stock Exchange

2015: LBS Trans-Atlantic Doctoral Conference

∗: conference presentation by co-authors (not including seminars by co-authors or at home institution)

Discussions

2020: *FIRS (cancelled)*

2019: FMA Consortium on Factor Investing, AQR Institute Academic Symposium at LBS, SGF Conference, SFS Cavalcade, China International Conference in Finance, EFA Annual Meeting

2018: Paul Woolley Centre Conference, China International Conference in Finance, Conference on Non-bank Financial Institutions and Financial Stability (Bank of England)

2015: LBS Trans-Atlantic Doctoral Conference

Program Committees

2020: FMA Annual Meeting, Paul Woolley Centre Conference
2019: FMA Annual Meeting, Paul Woolley Centre Conference

Referees

Econometrica, European Economic Review, Financial Management, Journal of Banking and Finance, Journal of Economic Behavior and Organization, Journal of Empirical Finance, Journal of Finance, Journal of Financial Markets, Management Science, Review of Asset Pricing Studies, Review of Finance, Review of Financial Studies

Industry Experience

2015: Intern, Research Institute of Shenzhen Stock Exchange
2011: Intern, Investment Banking Division, J.P. Morgan Hong Kong

Teaching

London School of Economics
FM202: Analysis and Management of Financial Risk
FM225: Fixed Income Securities, Debt Markets and the Macro Economy
FM230: Alternative Investments
FM301: Asset Management and Market Anomalies
FM503: Asset Pricing for Research Students (PhD-level)

Yale University
Yale College: Introduction to Corporate Finance, The Next China
Yale School of Management: Behavioral Finance, Corporate Finance, Asset Pricing Theory
Yale Law School: Corporate Legal Research (invited lecturer)