XUEWU (WESLEY) WANG
(As of Sept. 2012)

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PROFESSIONAL APPOINTMENT

- **Assistant Professor of Finance,** Department of Economics & Finance, The University of Scranton, August 2008 - Present

EDUCATION

- **Ph.D. in Finance**, University of Michigan, Ann Arbor, Michigan, 2008
- **M.A. in Finance**, Fudan University, Shanghai, P R China, 2002
- **B.A. in Economics**, Hangzhou University of Commerce, Hangzhou, P R China, 1997

RESEARCH INTERESTS

- Options Trading, Empirical Corporate Finance, Investment, Market Microstructure

JOURNAL PUBLICATIONS

- Sentiment Strategies, ***The ICFAI Journal of Behavioral Finance***, December 2004, Vol. 1 No. 4, 60-78
- Return Predictability and Stock Option Prices (co-authored with Nejat Seyhun), 2012, ***International Research Journal of Applied Finance***, Vol. III, Issue 2, 171-205
- An Empirical Analysis of Corporate Insiders' Trading Performance (co-authored with Qin Lei and Murli Rajan, 2012, ***China Finance Review International***, Vol. 2, Issue 3
- Profitability of Option Based Merger Arbitrage (co-authored with Lei Wedge), 2012, ***IUP Journal of Applied Finance*** forthcoming
- Flight to Liquidity due to Heterogeneity in Investment Horizon (co-authored with Qin Lei), 2012, ***China Finance Review International*** Vol.2 , Issue 4
- Time varying liquidity trading, private information and insider trading (co-authored with Qin Lei), 2012, ***European Financial Management*** forthcoming

- What does the SEC Choose to Investigate? 2012, ***Journal of Economics and Business*** forthcoming

BOOKS

- Doctoral dissertation ***Three Essays in Insider Trading*** published by ProQuest UMI Dissertation Publishing on Sept. 3, 2011, 148 pages, ISBN-10: 1243539232. ISBN-13: 978-1243539236

WORKING PAPERS

- Can traders beat the market? Evidence from insider trades (co-authored with Qin Lei and Murli Rajan) (under review at ***European Financial Management***)

RESEARCH IN PROGRESS

- Is book-to-market ratio a risk factor?
- An Empirical Analysis of Illegal Insider Option Trades
- Capitalizing on implied volatility spread

TEACHING

- Introduction to Finance (Fin 351), Undergraduate core course, Kania School of Management, University of Scranton, 2008-2012
- Financial Management (Fin 508), MBA course, Kania School of Management, University of Scranton, Spring 2009, Fall 2012
- Fixed Income Securities and Markets (Fin 365), Kania School of Management, University of Scranton, Spring 2010, Spring 2011
- Investment Analysis (Fin 583), Kania School of Management, University of Scranton, Fall 2011, Fall 2012
- Corporate Financial Policy: Theory and Practice (Fin 317), Undergraduate Elective Course, Ross School of Business at the University of Michigan, Winter 2006

WORK EXPERIENCE

- Summer Intern, Da Cheng Fund Management Co., Ltd, Shenzhen, China, 2002
- Research Analyst Intern, China Northeast Securities Co., Ltd, Shanghai, 2000-2001
- Lecturer, Hangzhou University of Commerce, Hangzhou, China, 1997-1999

AWARDS AND HONORS

- Business Administration Fellowship, University of Michigan Business School 2002-2006
- Rodkey Graduate Fellowship, University of Michigan Business School, 2002-2006
- Guanghua Fellowship, Fudan University, 1999-2002
- Excellent Student Fellowship, Hangzhou University of Commerce, 1993-1997

CONFERENCE PRESENTATIONS

- ***Financial Management Association Annual Meeting***, Oct. 2006, Salt Lake City, Utah
- ***Financial Management Association Annual Meeting***, Oct. 2008, Dallas, Texas
- ***Financial Management Association Annual Meetings***, Oct 2010, New York City, NY
- ***The 9th China International Conference in Finance***, July 2011, Wuhan, China
- ***Fall 2011 Academy of Business Research Conference***, Sept. 2011, Atlantic City, NJ
- ***The 29th International Conference of the French Finance Association,*** May 2012, Strasbourg, France

PROFESSIONAL ACTIVITIES

- Member: *American Finance Association, Financial Management Association*
- Ad-hoc Referee: *Financial Review(2 papers)*
- Discussant: FMA Annual Meeting 2008, AFFI 2012 France

COMPUTER TOOLS

- Financial Databases: CRSP, Compustat, TAQ Trades and Quotes database, ISSM, TORQ, Berkeley Options Database, OptionMetrics, I/B/E/S forecast and recommendations files, Thomson Financial Database, Factiva
- Programming and Editing: SAS, Matlab, Stata, Perl