Mingze Gao

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Academic Appointment & Position

Lecturer in Finance, Macquarie University — 2024 - present
Postdoctoral Research Fellow, University of Sydney — 2021 - 2023

Education

Ph.D., Finance, University of Sydney, Australia — 2017 - 2021
Grad.Cert., Computing, University of New South Wales, Australia — 2022 - 2023
B.Com. (Hon), Finance, University of Sydney, Australia — 2016 - 2016
B.Com., Econometrics and Finance, University of Sydney, Australia — 2013 - 2015

Selected Publications

1. Organization Capital and Executive Performance Incentives, with Henry Leung and Buhui Qiu, ***Journal of Banking & Finance***, 2021, 106017.
   - FMA 2020, 32nd Annual PhD Conference in Economics and Business.
   - *Outstanding PhD Student Paper Award* - The 3rd Global PhD Colloquium.
2. Consumer Behaviour and Credit Supply: Evidence from an Australian FinTech Lender, with Henry Leung, Linhui Liu and Buhui Qiu, ***Finance Research Letters***, 2023, 104205.

Working Papers

1. Lone (Loan) Wolf Pack Risk, with Iftekhar Hasan, Buhui Qiu and Eliza Wu.
   - WFA 2023, FIRN 2023, FIRN Banking and Financial Stability 2022.
   - ***The Brattle Group FIRN 2023 Best Paper Award***.
   - SUERF Policy Brief No. 586, Bank of Finland Research Discussion Paper No. 4/2023.
2. Borrower Technology Similarity and Bank Loan Contracting, with Yunying Huang, Steven Ongena and Eliza Wu.
   - SFS Cavalcade 2024 (scheduled)†, EFA 2023 (poster)†, FMA 2023†, 35th AFBC†.
   - Semifinalist for ***FMA 2023 Best Paper Awards***.
   - CEPR Discussion Paper DP18624.
3. **Anomalous Lending and Bank Risks**, with Iftekhar Hasan, Buhui Qiu, Eliza Wu and Yan Yu.
   - FIRN 2023, Monash Winter Finance Conference 2023, Machine Learning Methods for Business Workshop 2023, Business Financing and Banking Research Group Annual Workshop 2022.
4. **Corporate Real Estate Holdings and Mergers and Acquisitions**, with Thanh Son Luong and Buhui Qiu.
   - FMA 2022, FIRN 2022†.

5. Catering to Environmental Premium in Green Venture Financing, with Henry Leung, Tse-Chun Lin and Tracy Thi Vu.
   - JCAE Annual Symposium 2024†, 7th Advances in Venture Capital and Private Equity Research Workshop†.
6. **Liquidity and Price Impact at the 52 Week High**, with Joshua Della Vedova, Andrew Grant and Joakim Westerholm.
   - 17th International Behavioural Finance Conference (scheduled)†.

Presentations marked with † are delivered by coauthor(s).

Other Publication

1. Closer Than Ever: Growing Business-level Connections Between Australia and Europe, with Boris Choy, Teresa Davis, Hanyun Ding, Massimo Garbuio, Catherine Hardy, Henry Leung, Thanh Son Luong, Greg Patmore, Sandra Peter, Buhui Qiu, Kai Riemer, John Shields, Catherine Sutton-Brady, Carlos Vazquez-Hernandez, and Eliza Wu, ***European Management Journal***, 2023.

Honors, Grants & Awards

The Brattle Group Best Paper Award, Financial Research Network (FIRN) Annual Meeting	2023
Publication Award, University of Sydney	2022
Business School Research Travel Scheme, University of Sydney	2022
The Paulette Isabel Jones PhD Completion Scholarship, University of Sydney	2020
American Finance Association (AFA) PhD Student Travel Grant Award	2020
Outstanding PhD Student Paper Award, 3rd Global PhD Colloquium	2019
Nomination for Business School Tutoring Excellence Award, University of Sydney	2019
University of Sydney Honours Scholarship, University of Sydney	2016
1st Prize - National Olympiad in Informatics in Provinces (NOIP), Jiangsu, China	2010

Academic Service & Experience

Discussant

FIRN Annual Conference	2023
FIRN Banking and Financial Stability Meeting	2023
Financial Management Association (FMA) Annual Meeting	2022
Financial Management Association (FMA) Annual Meeting (Virtual)	2020

Ad Hoc Referee

Pacific-Basin Finance Journal	2024
The British Accounting Review	2023
International Review of Financial Analysis	2023
Abacus	2023

Conference Review Committee

AFAANZ Annual Conference	2024

Visiting Scholar

Invited to visit Prof. Tse-Chun Lin at HKU Business School, University of Hong Kong 2019

Teaching Experience

Macquarie University

Undergraduate level, tutorial
ACST1001: Finance Fundamentals (2024S1)
Postgraduate level, lecture
AFIN8003: Banking and Financial Intermediation (2024S1)

University of Sydney

Undergraduate level, tutorial
FINC2011: Corporate Finance I (2018S2, 2019S1, 2021S1)
FINC2012: Corporate Finance II (2016S2, 2017, 2018, 2019, 2020S1, 2021S2, 2023S1)
FINC3011: International Financial Management (2017S1)
FINC3013: Mergers and Acquisitions (2017S2, 2022S2)
FINC3019: Fixed Income Securities (2023S2)
Undergraduate level, lecture
BUSS4990: Scandals, Scams and Ethics in Finance (2023S1, Week 10)

Postgraduate level, tutorial
FINC5090: Finance in the Global Economy (2022S1)
FINC6001: Intermediate Corporate Finance (2020S2)
FINC6010: Derivative Securities (2019S2, 2020S2)
FINC6013: International Business Finance (2021S1)
FINC6021: Corporate Valuation (2022S1)

Doctoral level, TA, workshop and consultation
BUSS7902: Quantitative Business Research Methods (2023S1, 2023S2)

Student Supervision

University of Sydney

Meitong He, Honours student (co-supervised by Buhui Qiu). First Class Honours. 2023
Thesis title: "Climate Exposure from Lending Portfolio and Bank Risk".

Professional Experience

Quantitative Consultant (2017-2021) at Infinitas Asset Management (ABN 78129953724 / AFSL 326087), a boutique financial adviser and investment manager with a wide client base, including high and ultra-high net worth individuals, family offices, SMSFs, foundations and not-for-profit groups.

- Developed several automated market monitoring systems and a portfolio back-testing suite on the Bloomberg BQuant platform.

Miscellaneous

Languages

English and Chinese Mandarin: native or bilingual

Programming

- C/C++, Python, SAS, Stata, Haskell, SQL, JavaScript, etc.
- Algorithms, database, cryptocurrency and distributed ledge technology, etc.

Research applications

- phds.io - a literature search engine targeting high-quality journals.
- specurve - a Stata command to perform specification curve analysis, listed in Harvard Business School Research Computing Services Blog.
- frds - a Python framework to compute a collection of academic measures used in the finance literature.
- edgar-analyzer - a Python command-line tool to download SEC filings and perform textual analyses.
- mktstructure - a Python command-line tool to download Refinitiv Tick History data and compute some market microstructure measures.

References

Iftekhar Hasan
University Professor and E. Gerald Corrigan Chair in International Business and Finance
Gabelli School of Business
Fordham University
ihasan@fordham.edu

Eliza Wu
Professor of Finance and Banking and Head of Discipline
University of Sydney Business School
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Buhui Qiu
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