

GRACE XING HU

818 K.K.Leung Building
School of Economics and Finance
The University of Hong Kong
Hong Kong
Phone: (852) 3917-4178
Email: gracexhu@hku.hk

EDUCATION:

Princeton University, Ph.D., Economics, 2011
Princeton University, M.A., Economics, 2008
Northwestern University, M.S., Computer Science, 2004
University of Science and Technology of China, B.S., Computer Science, 2002

RESEARCH INTERESTS:

Empirical Asset Pricing, Credit Risk, Liquidity, Financial Crisis

ACADEMIC POSITIONS:

Assistant Professor of Finance, Joined position at School of Economics and Finance and School of Business, University of Hong Kong, Hong Kong SAR, Sep 2011 – now

PUBLICATIONS:

“Noise as Information for Illiquidity” (with Jun Pan and Jiang Wang), *Journal of Finance*, volume 68, pages 2223-2772, 2013

WORKING PAPERS:

“Early Peek Advantage?” (with Jun Pan and Jiang Wang), 2013

“Bayesian Inference via Filtering Equations for Ultra-High Frequency Data (I): Model and Estimation” (with David Kuipers and Yong Zeng), under review, 2013

“Bayesian Inference via Filtering Equations for Ultra-High Frequency Data (II): Model Selection” (with David Kuipers and Yong Zeng), under review, 2013

“Rollover Risk and Credit Spreads in the Financial Crisis of 2008”, 2011

RESEARCH GRANT:

“Arbitrage Spreads and Aggregate Liquidity” (ECS Grant 2012-2014, amount HK \$456,800)

OTHER PROFESSIONAL ACTIVITIES:

Presentations: 2011 CICF

Referees: Journal of Empirical Finance

HONORS AND AWARDS:

Princeton University Graduate Fellowship, 2005-2009
Princeton University Summer Fellowship, 2005-2009
AFA Student Travel Grant Award, 2010
Northwestern University Graduate Fellowship, 2002
The Special Class for the Gifted Young Program, USTC