Wei Zhou

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New Orleans, LA 70118

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Current Position Tulane University, A. B. Freeman School of Business

Visiting Assistant Professor of Finance July 2022 - present

Education University of Maryland, College Park

Ph.D., Finance, 2022

University of Minnesota, Twin Cities

Ph.D., Mathematics, 2012

University of Science and Technology of China

B.S., Mathematics, 2005

Research Areas Asset Pricing, Market Microstructure, Financial Intermediation, and Contract Theory

Working Papers "Smart Money and Investor Sentiment" *with Brian Waters, Xingtan Zhang, and Shrihari Santosh*

"Position Accumulation and Unwinding in Strategic Trading"

- Presented at Southwestern University of Finance and Economics (2022), University of Nottingham (2022), University of Maryland (2021)

"Temporary and Permanent Price Impacts in Speculative Trading"

- Presented at Warwick Business School (2021), University of Colorado Boulder (2021), University of Maryland (2020)

"A New Formula for the Expected Excess Return of the Market," *with Gurdip Bakshi, John Crosby, and Xiaohui Gao*

- Presented by coauthors at 2021 NFA, 2020 MFA, 2019 CFEA, Virtual Derivatives Workshop, Baruch College (CUNY), Temple University, University of Maryland

"Strategic Unwinding"

"Dynamic Speculation and Trading Liquidity"

Work in Progress "Disclosure Policies and Insider Trading Strategies," *with Andrea Buffa*

"Financially Constrained Strategic Arbitrage," *with Aytek Malkhozov and Gyuri Venter*

"Dynamic Competition among Strategic Informed Traders in Multi-Security Markets"

"Incentive Contracts with Risksharing under Uncertain Technologies"

Teaching Experience

University of Maryland, College Park

Instructor of BMGT 446 - International Finance — Fall 2018

- Evaluation: 3.67/4.00

Instructor of BMGT 446 - International Finance — Spring 2018

- Evaluation: 3.35/4.00

Recitation Session Instructor of BUFN 670 - Financial Mathematics — Fall 2017, Fall 2018

Teaching Assistant — Fall 2015 - Spring 2020

- Undergraduate Courses: Futures and Options Contracts, Fixed Income
- Master Courses: Derivative Securities, Financial Management
- PhD Courses: Seminar in Financial Theory

Awards

Ann G. Wylie Dissertation Fellowship, University of Maryland — 2020-2021

COVID-Delay Fellowship, University of Maryland — 2021-2022

Service

Reviewer

SIAM Journal of Financial Mathematics, SIAM Journal of Mathematical Analysis, Finance and Stochastics, Science China, etc.

Representative of 2017 Smith PhD Information Session

Publications in Math Journals

Interior regularity of fully nonlinear degenerate elliptic equations, I: Bellman equations with constant coefficients, *SIAM Journal on Mathematical Analysis* **47** (2015), no. 3, pp 2375-2415.

A probabilistic approach to interior regularity of fully nonlinear degenerate elliptic equations in smooth domains, *Applied Mathematics & Optimization* **67** (2013), no. 3, pp 419-452.

Quasiderivative method for derivative estimates of solutions to degenerate elliptic equations, *Stochastic Processes and Their Applications* **123** (2013), no. 8, pp 3064-3099.

**Unpublished manuscripts are available on arXiv.*

`https://arxiv.org/a/zhou_w_2.html`

Employment History

Postdoctoral Research Associate, School of Mathematics, University of Minnesota — 2012 - 2014