Curriculum Vitae
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Yao Deng

Department of Finance
University of Connecticut
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Employment

University of Connecticut, Assistant Professor of Finance, 2020-

Education

University of Minnesota

Ph.D., Finance, 2014-2020

Dissertation Committee: Frederico Belo, Xiaoji Lin, Jianfeng Yu, Robert Goldstein, Juliana Salomao

M.S., Financial Mathematics, 2012-2014

Central University of Finance and Economics, Beijing, China

B.S., Economics and Mathematics, 2008-2012

Research Interests

Empirical and Theoretical Asset Pricing, Behavioral Finance, Macro Finance

Working Papers

Extrapolative Expectations, Corporate Activities, and Asset Prices

Product Market Competition and the Profitability Premium, with Ding Luo

Estimating and Testing Investment-Based Asset Pricing Models, with Frederico Belo and Juliana Salomao

The Risk and Return of Heterogenous Capital and Labor Inputs, with Frederico Belo, Juliana Salomao, and Maria Ana Vitorino

On the Stock Return and Investment Return Correlation Puzzle, with Frederico Belo

Conferences and Seminar Presentations

2023: University of Southern California Macro Finance Workshop, University of Amsterdam

2022: Northern Finance Association Annual Meeting, Macro Finance Society Workshop*, BI Oslo Production-based Asset Pricing Workshop*, Indiana University*, EDHEC Business School*, London Business School*

2020: Western Finance Association Annual Meeting, Midwest Finance Association Annual Meeting, Texas A&M University, University of Delaware, University of Connecticut, University of Southern California, University of Wisconsin Madison, Chinese University of Hong Kong, The University of Hong Kong, Stockholm School of Economics, BI Norwegian Business School

2019: Financial Management Association Doctoral Student Consortium, Financial Intermediation Research Society Annual Meeting, Midwest Finance Association Annual Meeting, American Finance Association PhD Poster Session

2018: European Finance Association Doctoral Tutorial, Becker Friedman Institute Macro Financial Modeling Summer Session, American Finance Association PhD Poster Session

2017: Financial Management Association Annual Meeting

* by coauthor

Invited Discussions

Technological Progress and Rent Seeking by Glode and Ordonez, Northern Finance Association, 2022

Currency Risk Under Capital Controls by Fang, Liu, and Liu, European Finance Association, 2022

Stock Market and Demand for Skill by Lu, Yang, and Zhang, China Financial Research Conference, 2022

Innovation, Industry Equilibrium, and Discount Rates by Bustamante and Zucchi, Midwest Finance Association, 2022

The Dissection of Firm Returns by Choi, Donangelo, and Kim, 6th Annual UConn Finance Conference, 2021

Democratization, Inequality, and Risk Premia by Miller, Midwest Finance Association, 2021

A Supply and Demand Approach to Equity Pricing by Betermier, Calvet, and Jo, European Finance Association, 2020

Time-varying Exposure to Permanent and Short-term Risk and Stock Price Momentum by Pazaj, European Finance Association, 2018

Show Me the Money: The Monetary Policy Risk Premium by Ozdagli and Velikov, Financial Management Association, 2017

Pollution and Performance: Do Investors Make Worse Trades on Hazy Days? by Huang, Xu, and Yu, Financial Management Association, 2017

Teaching Experience

University of Connecticut

Corporate Finance (MBA and UG), 2020-

Financial Management (UG), 2022-

University of Minnesota

Fundamentals of Corporate Finance (UG), 2016-2017

Awards and Fellowships

Excellence in Teaching Award, University of Connecticut, 2021

Cubist Systematic Strategies PhD Candidate Awards For Outstanding Research, Western Finance Association, 2020

Midwest Finance Association Graduate Student Travel Grant, 2019

European Finance Association Doctoral Tutorial, 2018

Carlson School Dissertation Fellowship, University of Minnesota, 2018-2019

Macro Finance Society PhD Student Award, 2017

American Finance Association PhD Travel Grant, 2017

Carlson School PhD Excellence in Teaching Award, University of Minnesota, 2017

Carlson School Fellowship, University of Minnesota, 2014-2018

Carlson School Summer Research Fellowship, University of Minnesota, 2014-2018

Professional Activities

Referee

American Economic Review, Journal of Financial Economics, Journal of Economic Dynamics and Control, Journal of Corporate Finance

Program Committee Member

Midwest Finance Association, Financial Management Association, UConn Finance Conference, European Economic Association

Professional Affiliations

Macro Finance Society, American Finance Association, Western Finance Association, European Finance Association, Midwest Finance Association

Invited Workshops

MIT-FARFE Capital Markets Research Workshop, 2019

University of Chicago Empirical Asset Pricing Summer School, 2018

Becker Friedman Institute Macro Financial Modeling Summer Session, 2018

Yale Summer School in Behavioral Finance, 2017

Other

Student Advisory Committee, Carlson School of Management, University of Minnesota, 2017-2018

President, Financial Mathematics Association, University of Minnesota, 2013-2014

Fixed Income Summer Analyst, Bank of China International, Beijing, China, 2011

Intern, KPMG, Beijing, China, 2010