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|---|---|
| Finance Area College of Business Governors State University University Park, IL 60484 | Office: (708) 235-7642 Fax: (708) 534-8457 sji@govst.edu Xiuqing.Ji9@gmail.com |
| Appointments | |
| Associate Professor of Finance College of Business Governors State University University Park, IL 60484 | 2010 – present |
| Assistant Professor of Finance Zicklin School of Business Baruch College, City University of New York New York, NY 10010 | 2003 - 2010 |
| Education | |
| Ph.D. in Finance Arizona State University | 1998 – 2003 |
| Ph.D. Program in Mathematics Florida State University | 1997 – 1998 |
| M.S. Program in Mathematics Tianjin University, China | 1995 – 1997 |
| B.S. in Mathematics (with highest honors) Tianjin University, China | 1991 – 1995 |

Xiuqing Susan Ji

Areas of Interest

Research: Empirical Asset Pricing, International Finance, Behavioral Finance

Teaching: Corporate Finance, International Finance, Financial Institutions and Markets, Investments

Publications

Statistics (as of September 2017):

About 400 citations on Google Scholar

Top 3.17% on the Social Science Research Network based on total downloads Top 1.10% on the Social Science Research Network based on total citations

Momentum Investing and Business Cycle Risk: Evidence from Pole to Pole, with John M. Griffin and J. Spencer Martin, *Journal of Finance* 58, 2515-2547.

Global Momentum Strategies: A Portfolio Perspective, with John M. Griffin and J. Spencer Martin, *Journal of Portfolio Management* 31, 23-39.

Industry Momentum at the End of the 20th Century, with Christos I. Giannikos, *International Journal of Business and Economics* 6, 29-46.

Is It Under- or Over-reaction? An Empirical Investigation, *Asia-Pacific Journal of Financial Studies* 37, 185-216 (lead article, Best Paper Award at the *Journal*).

Understanding the Turn-of-the-Year Effect, *Journal of International Management Studies* 3, 37-40.

Is Price Limit Effective? Journal of Global Business Management 4, 1-4 (lead article).

The Profitability, Seasonality, and Source of Industry Momentum, with Christos I. Giannikos, *Applied Financial Economics* 20, 1337-1349.

Institutions and Momentum, *International Journal of the Academic Business World* 6, 63-67.

Momentum Profitability: The Pre-CRSP Evidence, *Applied Economics Letters* 19, 1223-1226.

Momentum: Further Evidence from Australia, Finance Research Letters 18, 234-236.

Price Momentum: Was It There? Journal of Accounting and Finance, forthcoming.

Macroeconomic Risk and Seasonality in Momentum Profits, with J. Spencer Martin and Chelsea Yao, *Journal of Financial Markets*, forthcoming (Academy of Finance Best In Track Award, Risk Management).

Working Papers

Does the Investor Base Influence Stock Co-movement? Revision requested

Time Series Momentum: More Evidence

International Time Series Momentum

Trading Costs and Anomaly Returns (past project with Lawrence R. Glosten and Jialin Yu)

Teaching

Governors State University, College of Business, University Park, IL 60484 Financial Management (MBA, 2010–present, on-ground and online) International Finance (MBA, 2011–present) Advanced Financial Management (MBA, Spring 2012–present, on-ground and online) Principles of Financial Management (2010–present, on-ground and online) Financial Institutions and Markets (2010–present) International Financial Management (Spring 2016–present) Advanced Corporate Finance (Spring 2017–present, online) [Academy of Finance Teaching Excellence Award Finalist] Baruch College, Zicklin School of Business, New York, NY 10010 International Corporate Finance (2006–2010) Corporate Finance (2003–2010) [Teaching Excellence]

Arizona State University, W. P. Carey School of Business, Tempe, AZ 85287 Managerial Finance (2001–2002)
[Evaluations: 1.22, 1.19 (1=Best, 5=Worst)] Additional Experience: TA for Ph.D. Seminar in Investments

Honors

Best-in-Track Research Award, the Academy of Finance, 2017 Teaching Excellence Award Winner, 2nd Place, the Academy of Finance, 2017 Outstanding Service Award, College of Business and Public Administration, Governors State University, 2015

University Research Grant, Governors State University, 2012-2013

University Faculty Excellence Awards Finalist (overall performance in teaching, research, and service), Governors State University, 2012

Outstanding Research Award, College of Business and Public Administration, Governors State University, 2012

University Research Grant, Governors State University, 2011-2012

PSC-CUNY Research Award, 2008-2009

Faculty Recognition Award for Scholarly and Creative Achievements, Baruch College, 2008-2009

Best Paper Award, 2008, the Asia-Pacific Journal of Financial Studies

PSC-CUNY Research Award, 2007-2008

Faculty Recognition Award for Scholarly and Creative Achievements, Baruch College, 2007-2008

PSC-CUNY Research Award, 2005-2006 Faculty Recognition Award for Scholarly and Creative Achievements, Baruch College, 2005-2006 PSC-CUNY Research Award, 2004-2005 Teaching Excellence, Zicklin School of Business, Baruch College, 2003-2004

Faculty Recognition Award for Scholarly and Creative Achievements, Baruch College, 2003-2004

Regent's Graduate Academic Scholarship, Arizona State University, 1998-2003 University Fellowship, Florida State University, 1997-1999 People's Academic Fellowship, Tianjin University, China, 1991-1997

Municipal Award for Distinguished Students in Science and Engineering, Tianjin, China, 1993-1995

Service

College and University

University Curriculum Committee, GSU, Nov. 2016-2018 Finance Program Coordinator, COB, GSU, 2017-2018 Board of Trustee Finance and Budget Committee, GSU, 2015-2017 Co-Chair, Curriculum Management Committee, COB, GSU, 2017-2018 Academic Program Elimination Review Committee, GSU, 2014-2017 Finance Program Coordinator, COB, GSU, 2016-2017 Co-Chair, Curriculum Management Committee, COB, GSU, 2016-2017

College of Business Dean Search Committee, GSU, 2016-2017 Strategic Management Committee, COB, GSU, 2016-2017 Division Personnel Committee, COB, GSU, 2016-2017 Grievance Committee, Alternate, COB, GSU, 2016-2017 Donated a slot for free commercial at the Univision, COB, GSU, May 2016

Co-Chair, Curriculum Management Committee, COB, GSU, 2015-2016 Academic Program Elimination Review Committee, GSU, 2014-2017 Faculty Awards Committee, COB, GSU, 2015-2016 Strategic Management Committee, COB, GSU, 2015-2016 Faculty and Student Development Committee, CBPA, GSU, 2014-2015

University Planning and Budget Advisory Council (PBAC), GSU, 2013-2014 Executive, Faculty Senate, GSU, 2013-2014 Senator, Faculty Senate, GSU, 2013-2015 Board of Trustee Finance and Budget Committee, GSU, 2013-2015 Co-Chair, Faculty and Student Development Committee, CBPA, GSU, 2013-2014

Co-Chair, Curriculum Management Committee, CBPA, GSU, 2012-2013 University Planning and Budget Advisory Council (PBAC), GSU, 2012-2013 Grievance Committee, Alternate, CBPA, GSU, 2014-2015 Volunteer, Alumni Office, GSU, September-October, 2014 Consultation, Assurance of Learning Committee, CBPA, GSU, 2012-2013

Strategic Management Committee, CBPA, GSU, 2012-2014 Board of Trustee Finance and Budget Committee, GSU, 2011-2013 The A-Team: Special Forces Faculty Website Advisory Committee, GSU, 2013 AACSB Annual Accreditation Conference, St. Louis, September 2013 Spotlight on Research for New Faculty Orientation, GSU, AY2013-2014

Made all due efforts for the inaugural GSU student participation at the Global Asset Management Education Conference, GAME4, October 2013-February 2014 Organizer for the inaugural GSU student participation at the Redefining Investments Strategy Education Conference, RISE13, October 2012-April 2013 Leader, the Required Undergraduate Finance Course: Principles of Financial Management, 2013-present Leader, the Required MBA Finance Course: Financial Management, 2013-present Core Faculty for Building a Finance Lab, 2011-present

Sole oral translator for the meeting between GSU and the Education Office of the Consulate General of the P. R. China in Chicago, March 2012 Commentator for the Pension Forum, GSU, March 2012 Sole written translator for the GSU Chinese version of the Memorandum and Understanding between GSU and Chinese Universities, October 2011 and January 2012 GSU Foundation Scholarship Reviewer for the Wilbur L. Morrison Endowed Scholarship and the Donald & Helen Morrison Endowed Scholarship in Business, GSU, January 2012 Developed the proposal for a trading room and presented it to the Dean's Advisory Board, CBPA, GSU, October 2011 and June 2012 Task Force, fully online MBA in Supply Chain Management, CBPA, GSU, 2011-present University Graduate Council, GSU, 2010-2012

Faculty Search Committee, Accounting, Economics, and Finance, CBPA, GSU, 2011-2012

Research Review Committee for AY2012-2013, CBPA, GSU Curriculum and Assessment/Assurance of Learning Committee, CBPA, GSU, 2010-2012 Finance Core for Developing the Doctorate Program in Interdisciplinary Leadership, GSU, 2010-2011 Globalizing CBPA Task Force, GSU, 2011-present

Grant Reviewer, the PSC-CUNY 2010-2011 Research Grant Competition

Educational Technology Committee, Baruch College, CUNY, 2008-2010 Faculty Advisor for Finance, Baruch College, CUNY, 2008-2009 Finance Recruiting Committee, Baruch College, CUNY, 2006-2007 Panelist, the PSC-CUNY 2006-2007 Research Grant Competition Faculty Representative of the Zicklin School of Business to the Weissman School of Arts & Sciences, Baruch College, CUNY, 2005-2008

Profession

Program Committee, Southwestern Finance Association Meetings, Key West in Florida, November 2017
Program Committee, Southern Finance Association Meetings, Key West in Florida, November 2017
Program Committee, Southern Finance Association Meetings, Key West in Florida, November 2017
Research Service Sponsored by the Department of Education of China, June 2017
Program Committee, Southern Finance Association Meetings, SanDestin in Florida, November 2017

Research Service Sponsored by the Department of Education of China, June 2016 Program Committee, Eastern Finance Association Meetings, Baltimore, April 2016 Session Organizer, Eastern Finance Association Meetings, Baltimore, April 2016 Program Committee, Southern Finance Association Meetings, Captiva Island in Florida, November 2015

Session Chair, Financial Management Association Meetings, Orlando, October 2015

Discussant, Financial Management Association Meetings, Orlando, October 2015 Program Committee, Eastern Finance Association Meetings, New Orleans, April 2015 Session Organizer, Eastern Finance Association Meetings, New Orleans, April 2015 Program Committee, Midwest Finance Association Meetings, Chicago, March 2015 Session Organizer, Financial Management Association Meetings, Nashville, October 2014

Session Chair, Financial Management Association Meetings, Nashville, October 2014 Session Chair, the 50th Anniversary Meetings of the Eastern Finance Association, Pittsburg, April 2014

Discussant, the 50th Anniversary Meetings of the Eastern Finance Association, Pittsburg, April 2014

Session Chair, Midwest Finance Association Meetings, Orlando, March 2014 Session Chair, Southwestern Finance Association Meetings, Dallas, March 2014

Discussant, Southwestern Finance Association Meetings, Dallas, March 2014 Program Committee, Eastern Finance Association Meetings, St. Pete Beach, Florida, April 2013

Discussant, Midwest Finance Association Meetings, Chicago, March 2013

Grant Evaluator for the Research Grants Council of Hong Kong, April 2012

Program Committee, Midwest Finance Association Meetings, New Orleans, February 2012

Session Chair, American Business Research Conference, New York, June 2011 Program Committee, Financial Management Association Meetings, New York, October 2010

Chair for 2 Sessions, Financial Management Association Meetings, New York, October 2010

Discussant for 2 papers, Financial Management Association Meetings, Dallas, October 2008 Focus Group, *Fundamentals of Corporate Finance*, by Jonanthan Berk, Peter DeMarzo, and Jarrad Harford, Prentice Hall, October 2008

Focus Group, *Fundamentals of Corporate Finance*, by David S. Kidwell and Robert Parrino, John Wiley & Sons, June 2007

Reviewer, *Corporate Finance*, by Jonanthan Berk and Peter DeMarzo, Prentice Hall, July 2006

Program Committee, Southern Finance Association Meetings, Key West, November 2005 Session Chair, Financial Management Association Meetings, New Orleans, October 2004 Discussant for 2 papers, Financial Management Association Meetings, New Orleans, October 2004

<u>Journals</u>

Associate Editor, *Global Review of Accounting and Finance*, 2014-present Editorial Board, *International Journal of Financial Research*, March 2017-present

Editorial Board, Reviewer, International Journal of Economics and Finance, May 2017present

Referee

- 1. Journal of Financial and Quantitative Analysis
- 2. Journal of International Money and Finance
- 3. Journal of Empirical Finance
- 4. Journal of Banking and Finance
- 5. Journal of Financial Research
- 6. Financial Review
- 7. Global Finance Journal
- 8. Applied Financial Economics
- 9. Pacific-Basin Finance Journal
- 10. Finance Research Letters
- 11. Global Review of Accounting and Finance
- 12. International Journal of Financial Research
- 13. International Journal of Economics and Finance
- 14. Managerial Finance
- 15. International Journal of Business
- 16. Asia-Pacific Journal of Financial Studies
- 17. Quarterly Journal of Finance and Accounting
- 18. Multinational Finance Journal
- **19.** Applied Economics
- 20. Financial Markets and Portfolio Management