

SUSAN JI

College of Business and Public Administration
Governors State University
University Park, IL 60484

Office: (708) 235-7642
Email: sji@govst.edu
xuqing.ji9@gmail.com

APPOINTMENTS

Associate Professor of Finance Governors State University	2010 – present
Assistant Professor of Finance Baruch College, CUNY	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

AREAS OF INTEREST

Research: Empirical Asset Pricing, International Finance, Behavioral Finance

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

REFEREED PUBLICATIONS

Statistics: about 400 citations on Google Scholar; top 3.65% on the Social Science Research Network based on total downloads (as of October 2012)

1. “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, December 2003.
2. “Global Momentum Strategies: A Portfolio Perspective” (with John M. Griffin and J. Spencer Martin), *Journal of Portfolio Management* 31, 23-39, December 2005.
3. “Industry Momentum at the End of the 20th Century” (with Christos I. Giannikos), *International Journal of Business and Economics* 6, 29-46, April 2007.
4. “Is It Under- or Over-reaction? An Empirical Investigation,” *Asia-Pacific Journal of Financial Studies* 37, 185-216, April 2008 (lead article, Best Paper Award).
5. “Understanding the Turn-of-the-Year Effect,” *Journal of International Management Studies* 3, 37-40, August 2008.

6. “Is Price Limit Effective?” *Journal of Global Business Management* 4, 1-4, October 2008 (**lead article**).
 7. “The Profitability, Seasonality, and Source of Industry Momentum” (with Christos I. Giannikos), *Applied Financial Economics* 20, 1337-1349, September 2010.
 8. “Institutions and Momentum,” *International Journal of the Academic Business World* 6, 63-67, Spring 2012.
 9. “Momentum Profitability: The Pre-CRSP Evidence,” *Applied Economics Letters* 19, 1223-1226, October 2012.
-

REFEREED PROCEEDINGS

1. “Institutions and Momentum,” the American Business Research Conference Proceedings, 2011.
 2. “Institutions and Momentum,” the Academic Business World International Conference Proceedings, 2011.
 3. “Momentum Profitability: the Pre-CRSP Evidence,” the American Business Research Conference Proceedings, 2011.
 4. “Momentum Profitability: the Pre-CRSP Evidence,” the Academic Business World International Conference Proceedings, 2011.
-

WORKING PAPERS

- “Does the Investor Base Influence Stock Co-movement?” under review.
- “Trading Cost and Anomaly Returns” (with Lawrence R. Glosten and Jialin Yu)
- “Macroeconomic Risk and Momentum Profits: Revisit” (with J. Spencer Martin and Chelsea Yao)
- “International Market Performance under Different Political Regimes” (research in progress)
- “Return Continuation: A 300-year Experience” (research in progress)
-

TEACHING

Governors State University, College of Business and Public Administration

Advanced Financial Management (MBA, Spring 2012–)
International Finance (MBA, 2011–)
Financial Management (MBA, 2010–, in both traditional and online formats)
Principles of Financial Management (2010–, in both traditional and online formats)
Financial Institutions and Markets (2010)
[**Best MBA Evaluation: 100%**]

Baruch College, Zicklin School of Business

International Corporate Finance (2006–2010)
Corporate Finance (2003–2010)
[**Teaching Excellence**]

Arizona State University, W. P. Carey School of Business

Managerial Finance (2001–2002)

[Evaluations: 1.22, 1.19 (1=Best, 5=Worst)]

Additional Experience: TA for Ph.D. Seminar in Investments

HONORS

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

Finalist, University Faculty Excellence Awards, Governors State University, 2012

University Research Grant, Governors State University, 2011-2012, 2012-2013

PSC-CUNY Research Award, 2004-2005, 2005-2006, 2007-2008, 2008-2009

Faculty Recognition Award for Scholarly and Creative Achievements, Baruch College, 2003-2004, 2005-2006, 2007-2008, 2008-2009

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

Dean's List of Teaching Excellence, Zicklin School of Business, 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

RESEARCH PRESENTATIONS

1. Academic Business World International Conference (2 papers)
2. Academy of Finance Meetings (2 papers)
3. American Business Research Conference (2 papers)
4. American Finance Association Meetings
5. Arizona State University (2 papers)
6. Baruch College (3 papers)
7. California State University at Northridge
8. China International Conference in Finance
9. Columbia University (by co-author)
10. European Finance Association Meetings (by co-author)
11. Financial Management Association Meetings (2 papers)
12. Fudan University
13. Georgia Institute of Technology
14. Governors State University (3 papers)
15. Montclair State University
16. New York University (by co-author)
17. Midwest Finance Association Meetings
18. Northern Illinois University
19. The Ohio State University (by co-author)
20. Queen's University
21. Rowan University
22. University of Colorado at Denver

23. University of La Verne
 24. University of Oregon
 25. University of South Florida
 26. University of Texas at Arlington
 27. Williams Paterson University
-

SERVICE

College and University

GSU Planning and Budget Advisory Council, 2013-present
GSU Board of Trustee Finance and Budget Committee, 2011-present
Co-Chair, Curriculum Management Committee, CBPA, GSU, 2012-present
Consultation, Assurance of Learning Committee, CBPA, GSU, 2012-present
Strategic Management Committee, CBPA, GSU, 2012-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 and presented a proposal for a trading room, CBPA, GSU, 2011-present
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 2012-2013, 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 in 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, the Eastern Finance Association Meetings, Florida, April 2013
Discussant, the Midwest Finance Association Meetings, Chicago, March 2013
Grant Evaluator for the Research Grants Council of Hong Kong, April 2012
Reviewer for 8 papers for the Midwest Finance Association Meetings, New Orleans, February 2012

Chair, Session “Accounting, Economics, and Finance,” the American Business Research Conference, New York, June 2011

Program Committee, the Financial Management Association Meetings, New York, October 2010

Chair, Session “Efficiency in Foreign Stock Markets,” the Financial Management Association Meetings, New York, October 2010

Chair, Session “Effects of Managerial Optimism,” the Financial Management Association Meetings, New York, October 2010

Discussant for 2 papers, the 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, the Southern Finance Association Meetings, Key West, November 2005.

Chair, Session “Active Portfolio Management,” the Financial Management Association Meetings, New Orleans, October 2004

Discussant for 2 papers, the Financial Management Association Meetings, New Orleans, October 2004

Journal Referee

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