CURRICULUM VITAE

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Associate Professor CTT
Department of Economics
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EDUCATION

2009 University of California, Los Angeles (UCLA)
- Ph.D. Economics

2002 University of California, Los Angeles (UCLA)
- B.A. Economics
- B.S. Chemical Engineering

ACADEMIC EXPERIENCE

Peer reviewed publications

2023 Cheng, E. and Meng, S., (2023). 'The Spatial Distribution of Religious Organizations in the United States and their Socioeconomic Characteristics', *Applied Spatial Analysis and Policy*, January 2023. https://doi.org/10.1007/s12061-022-09491-x

2021 Cheng, E. and Struck, C., (2021). 'Antinoise in U.S. Equity Markets', *Quantitative Finance*, June 2021. https://doi.org/10.1080/14697688.2021.1923789

2021 An, G., Becker, C.M. and Cheng, E., (2021). 'Housing Price Appreciation and Economic Integration in a Transition Economy: Evidence from Kazakhstan', *Journal of Housing Economics,* Vol. 52, June 2021. https://doi.org/10.1016/j.jhe.2021.101765

2020 An, G., Becker, C.M. and Cheng, E., (2020). 'Bubbling Away: Forecasting Real Estate Prices, Rents, and Bubbles in a Transition Economy', *Journal Comparative Economic Studies*, October 21. https://doi.org/10.1057/s41294-020-00138-9

2020 Struck, C. and Cheng, E., (2020). 'The Cross-Section of Returns: A Non-Parametric Approach', *Journal of Financial Data Science*, Vol. 2, Issue 3, Summer. https://doi.org/10.3905/jfds.2020.1.034

2019 Struck, C. and Cheng, E., (2019). 'Time-Series Momentum: A Monte-Carlo Approach', *Journal of Financial Data Science*, Vol. 1. Issue 4. Fall. https://doi.org/10.3905/jfds.2019.1.012

2016 An, G., Becker, C.M. and Cheng, E., (2016). 'Economic Crisis, Income Gaps, Uncertainty, and Inter-regional Migration responses: Kazakhstan 2000-2014', *Journal of Development Studies*', pp 1452-1470, November. https://doi.org/10.1080/00220388.2016.1257118

Grants

2019 $2,500 CLAS Teaching Grant – Using Technology to Improve International student responses at ICB

2012 $10,000 Economics Department Grant – Summer Research & Database access

Non-Peer Reviewed Publications

2014 Cheng, E., Fan, X., and Wang, Y.C., (2014). 'The Special Treatment Designation and Information Transmission in the Chinese Stock Market,' *International Journal of Economics and Statistics*, Vol. 2. http://www.naun.org/main/NAUN/economics/2014/a162001-325.pdf

Conferences & Seminars presented

2020 "Bubbles on the Steppe: Intrinsic Bubbles and Credit Expansion in Kazakhstan's Real Estate Market", Kyiv School of Economics Academic Seminar Series, Kyiv, Ukraine, September 16, 2020

2018 "Predictive Power of the Rent-Price Ratio – Evidence from an Emerging Market Economy: The Case from Kazakhstan". 6th International Academic Conference on Social Sciences, Prague, Czech Republic, July 27-28, 2018

2017 "Bubbles on the Steppe: Intrinsic Bubbles and Credit Expansion in Kazakhstan's Real Estate Market" Southern Economic Association, 87th Annual Meetings, Tampa, FL, November 17-19, 2017

2017 "Bubbling Away: Forecasting Real Estate Prices, Rents, and Bubbles in a Transition Economy" Southern Economic Association, 87th Annual Meetings, Tampa, FL, November 17-19, 2017

Professional Certifications

2016 Chartered Financial Analyst (CFA), CFA Institute

2013 Financial Risk Manager (FRM), Global Association of Risk Professionals

Works in Preparation

2023 Cheng, E., 'Dynamics of Constant Product Market Makers', working paper

2020 Struck, C. and Cheng, E., 'Antinoise', Dec 2020, working paper

2017 An, G., Becker, C.M. and Cheng, E., 'Bubbles on the Steppe: Intrinsic Bubbles and Credit Expansion in Kazakhstan's Real Estate Market', November 2017, working paper

Courses taught

- Principles of Microeconomics
- Principles of Macroeconomics
- Statistics with Computer Applications
- Intermediate Microeconomic Theory
- Intermediate Macroeconomic Theory
- Mathematical Economics
- Introduction to Econometrics
- Money and Banking
- International Finance
- Industrial Organization
- Financial Economics
- Economic Forecasting
- Quantitative Finance
- Investment Valuation

Independent Studies Supervised

2023 Du Wei, "Building an Optimized Portfolio for Cryptocurrency Investment", Fall 2023
Wang ShuJie, "Tesla Stock Forecasting in Python with LSTM Neural Network", Fall 2023
Li Zhizhuo, "Impact of Internet Financial News on Stock Market based on Regression", Spring 2023,
Lv Ao, "Programming in Python", Spring 2023,
Ma Yidan, "Programming in Python", Spring 2023

2022 Li Siyu, "Analyze the Trends and Interactions of Cryptocurrencies", Fall 2022
Lv Ao, "Analysis of the cross-sell Health Insurance Market", Fall 2022
Tong Ruoxian, "Analysis and Forecasting by S&P 500 Index", Fall 2022
Wu Ruoxuan, "Unsupervised Learning – PCA and K-means clustering analysis", Fall 2022,

2021 He Xueying, "A Recommendation System using Netflix Dataset," Fall 2021
Wu Yuchen "Handwritten Number Recognition by Neural Networks", Fall 2021
You Chuanyi, "Youtube popularity prediction using machine learning," Fall 2021
Du Yunxiao, "Covid-19 Global Forecast: ML Regression & OLS Regression", Fall 2021
Wang Yuchen, "PCA, Regression and Data Visualization of CryptoCurrency", Fall 2021

2020 Wang Jiarui, "Network Analysis of S&P 500 Companies", Spring 2020
Li Muhan, "Credit Default Prediction using Machine Learning," Fall 2020
Liu Jiayin, "Analysis of Credit Risk," Fall 2020

2019 Zhai Yujia, Zhang Yiwen, "Programming in Python and R", Spring 2019
Gong Zeyu, Zhuo Wenyue, "Analysis of News Headlines from ABC and China Official Daily News", Fall 2019
Li Ruiqi, Yin Xiangyang, "Volatility Spreads", Fall 2019
Li Xinyi, Yin Xiaohan, "Machine Learning for Credit Card Fraud Detection", Fall 2019

2018 Xu Li, "Programming in Python," Spring 2018
Gong Ming, Zhou Shuning, "Programming in Python and R", Fall 2018
He Changhao, "Analyzing Uber trips in New York City," Fall 2018

2017 Si Han, "Programming in Python," Spring 2017
Lin Yusheng, Wang Xinyao, and Li Ziyuan, "Programming in Python and R," Fall 2017

2016 He Yue and Liu Xiaohong, "Programming in Python", Fall 2016

2015 Li Ting, "The Chinese Stock Market," Spring 2015
Liu Jingyi, "Empirical Economic Methods and Programming," Spring 2015
Shi Shutian, "Empirical Economic Methods and Programming," Fall 2015

2014 Zhang Ke, Yin Lu, and Cheng Yunpeng, "U.S. and Chinese Equity Markets," Spring 2014
Wang Moning and Gou Wenlou, "Quantitative Finance and Economic Methods," Fall 2014

2012 Yu Yang, "Regulation of the Chinese Stock Market", Spring 2012
Yu Yue, "Empirical Finance Methods", Spring 2012
Zhao Yang Yang, "Returns and valuations of Chinese State Banks," Fall 2012

Honors Theses Committees

2017 Liu Jiayang, "Economic Growth and Health Outcomes In China", Spring 2017, Chair
Fu Yihui, "Weak Equilibrium Between Institutional Dividend and Market Adjustment," Fall 2017, Chair

2015 Gou Wenlou, "Evolutionary Game Theory and Computation," Spring 2015, Chair

2014 Kong Qingyu, "Optimal Number of Stock Holdings in a Mutual Fund," Spring 2014
Sun Xiaohan, "Measuring Health Across Income, Year and Race," Spring 2014
Wu Da, "Fertility Assimilation of Chinese Immigrants in the United States", Spring 2014

2013 Yu Yue, "Development of China's 3rd Tier Cities," Spring 2013, Chair

2012 Ann Guo, "Financial Crisis and Regulation," Spring 2012, Chair
Sophie Xu, "Chinese Microfinance Institutions," Spring 2012, Chair

Leadership and Service

2023 Winter Semester, Interim Director, International College, Beijing (ICB)

2023 Associate Chair, Economics at International College Beijing (ICB), since 2019

2023 Faculty Trainer, CAU Center for Teaching and Learning Development, ICB, since 2021

2022 Hiring Committee for new instructor, ICB

2021 Diversity, Equity, Inclusion Committee

2021 Hiring Committee for new instructor, ICB

2020 Hiring Committee for new instructor, ICB

2020 Economics Advisor at ICB, since 2012

2019 Judge, Undergraduate Research Program

2019 Hiring Committee for new instructor, ICB

2015 Faculty presenter & Judge, Undergraduate Research Program

2015 ICB Bylaws Committee to draft new bylaws

2014 Faculty sponsor, Undergraduate Investment Club