Academic Vitae

NAME： Zhongzhi (Lawrence) He

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PRESENT UNIVERSITY POSITION AND DEPARTMENT： Associate Professor, Goodman School of Business, Brock University

EDUCATION

Ph.D. in Finance, Concordia University, Montreal, Canada 1999-2002

M.Eng., Tianjin University 1992-1995

B.Eng., Tianjin University 1989-1992

GENERAL WORK EXPERIENCE

Dr. He joined the Goodman School of Business at Brock University in 2003. Prior to joining Brock, he worked as a Quantitative Financial Analyst at Lehman Brothers in New York (2000 - 2003). Dr. He teaches Corporate Finance and Portfolio Management at undergraduate and MBA levels, and Research Methodology in Finance at the M.Sc. program.

RESEARCH INTERESTS

1. Empirical Asset Pricing
2. Portfolio Management
3. Risk Management

TEACHING INTERESTS

1. Corporate Governance
2. International Financial Management
3. Corporate Finance

HONORS AND AWARDS

Awards: Social Science Humanities Research Council (SSHRC) International Opportunities Fund,2009 Social Science Humanities Research Council(SSHRC) Institutional Grant, 2008 Research Excellence Award, Faculty of Business, Brock University, 2008 Teaching Release Awards, Faculty of Business, Brock University, 2007

PUBLICATIONS

1. PEER REVIEW JOURNAL ARTICLE

Publications:

·He,Z.,S.Huh,andB.Lee,“DynamicFactorsandAssetPricing”,JournalofFinancialandQuantitativeAnalysis,forthcoming

·He,Z.andL.Kryzanowski,2008,“DynamicBetasforCanadianSectorPortfolios”,InternationalReviewofFinancialAnalysis， Vol.17,1110-1122.

·He,Z.,2007,“IncorporatingAlphaUncertaintyintoPortfolioDecisions:ABayesianRevisitoftheTreynor-BlackModel”,JournalofAssetManagement,Vol.8(3),161-175

·He,Z.andL.Kryzanowski,2007,“CostofEquityfortheCanadianandU.S.Sectors”,NorthAmericanJournalofEconomicsandFinance,Vol.18(2),215-229

·He,Z.andL.Kryzanowski,2006,“TheCrossSectionofExpectedReturnsandAmortizedSpreads”,ReviewofPacificBasinFinancialMarketsandPolicies,Vol.9(4),597-638

·He,Z.andL.Kryzanowski,2006,“AReformulatedAssetPricingModelbasedonContrarianStrategies”,StudiesinEconomicsandFinance,Vol.23(3),185-201.

·He,Z.andL.Kryzanowski,2006,“ACharacteristicExaminationofBeta,SizeandLiquidityfortheCanadianStockMarket”,JournalofInternationalFinanceandEconomics,Vol.4(1),49-58.

·Gopalakrishnan,M.,S.Mohan,andZ.He,2001,"ATabuSearchHeuristicforaClassofMaintenanceScheduling”,ComputersandIndustrialEngineering(40)1-2,149-160.

·He,Z.,M.Khalifa,M.Kusy,andT.Zhao,1998,“ASurveyStudyoftheCurrentISUsageintheChineseManufacturingIndustry”,Information&Management34(5),285-294.

·He,Z.,M.Khalifa,M.Kusy,andT.Zhao,1997,“AMRP-IISurveyStudyoftheChineseManufacturingIndustry”,1997,withKhalifa,M.,KusyM.,andZhao,T.,InternationalJournalofComputerandEngineeringManagement5(2),24-39.