

Jincheng Tong

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Employment

University of Toronto, Assistant Professor of Finance, 2019-present

Education

University of Minnesota

Ph.D., Finance, 2013-2019

Columbia University

M.S., Operations Research, 2011-2013

Fudan University, Shanghai, China

B.S., Management Science, 2007-2011

Research Interests

Asset Pricing, Macro Finance, Firm Dynamics

Published and Accepted papers

A Unified Model of Firm Dynamics with Limited Commitment and Assortative Matching, with Hengjie Ai, Dana Kiku, and Rui Li, 2020, *Journal of Finance*

Working Papers

A Dynamic-Agency Based Asset Pricing Theory with Production, with Chao Ying

Inflation risk and the finance-growth nexus, with Alexandre Corhay

Asset Prices and State Ownership Structure: Return Predictability in China, with Frederico Belo, Dapeng Hao, Xiaoji Lin, and Zhigang Qiu

Awards and Fellowships

Macro Finance Modeling Group Dissertation Fellowship, University of Chicago, 2018-2019

Carlson School Dissertation Fellowship, University of Minnesota, 2017-2018

Macro Finance Society PhD Student Award, 2017

John Willard Herrick Teaching Award, University of Minnesota, 2016

John Willard Herrick Travel Award, University of Minnesota, 2016, 2017

Carlson School Fellowship, University of Minnesota, 2013-2018

Carlson School Summer Research Fellowship, University of Minnesota, 2013-2018

Conferences and Seminar Presentations

2021: SFS Calvalcade, WFA, Shanghai Advanced Institute of Finance, CICM, CICF

2020: University of Amsterdam

2019: COAP Conference at City University of London, SAFE Asset Pricing workshop- Goethe University Frankfurt, University of Iowa, Indiana, UNC Chapel Hill, University of Toronto

2018: Cornerstone research, Chicago Booth Asset Pricing conference poster session, FMA Ph.D. Consortium Session

2017: AFA Poster Session, MFA

Invited Discussions

2020: MFA: *Expectations and Aggregate Risk* by Bretscher, Malkhozov, and Tamoni

2019: NFA: *The Utilization Premium* by Grigoris, and Segal

2019: MFA: *Fuel if Pump Premiums: A Consumption-based Explanation of the Value Premium* by Dittmar, Schlag, and Thimme

Teaching Experience

University of Toronto, Instructor

Principles of Finance (Undergraduate), 2019-

Topics in finance research – Macro finance II (Ph.D.), 2020

University of Minnesota, Instructor

Fundamentals of Corporate Finance (Undergraduate), 2015-2016

Professional Activities

Referee: Journal of Finance, Quarterly Journal of Finance, Financial Management

Program committee: MFA 2020, EFA 2021

Service & Administration

Recruiting committee for Finance Ph.D. students, Rotman School of Management, 2021; Faculty Search Committee, UTSC, 2021

Professional Affiliations

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