

# Brian Du

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**EMPLOYMENT:**     **California State University, East Bay**, Hayward, CA. (September, 2012 – present)

- Assistant Professor of Finance
- Courses taught: FIN3300: Financial Management, FIN4300: Corporate Finance, FIN4370: Seminar in Financial Theory, FIN4370-20SS: Seminar in Financial Theory (online), FIN4328: Risk Management in Financial Institutions, FIN4328-20SS: Risk Management in Financial Institutions (online), FIN6320: Studies in Financial Markets (graduate-level)
- Courses supervised: FIN3898: Cooperative Education, FIN6898: Cooperative Education (graduate-level), FIN6900 Independent Study

**EDUCATION:**     **Rutgers University- Rutgers Business School**, Newark and New Brunswick, NJ. (May, 2012)

- Ph.D. in Finance

**Indiana University- Kelley School of Business**, Bloomington, IN. (09/01 – 05/05)

- Bachelor of Sciences: Double majors in Business Finance and International Business
- Graduation with honors distinction

**RESEARCH:**     **PUBLISHED**

Du, B., 2016. Leverage and Systemic Expected Shortfall during the Financial Crisis of 2007-2008. *International Research Journal of Applied Finance* 7, 163-171.

Du, B., 2016. Institutions' Investment Horizon and Options Trading. *Journal of International Finance and Economics* 16, 7-13.

Du, B. and Hsu, P., 2017. The Value Relevancy of Nontraditional Bank Earnings. *Journal of Accounting and Finance*. 17, 54-62.

Du, B. and Palia, D., 2017. Short-Term Debt and Bank Risk. *Journal of Financial and Quantitative Analysis*, Forthcoming.

Du, B., 2017. How Useful Is Basel III's Liquidity Coverage Ratio? Evidence from U.S. Bank Holding Companies. *European Financial Management*, Forthcoming.

Du, B. and Ma, J., 2017. Digital Advertising and Firm Value: Implications of Reallocating Advertising Expenditures. *Journal of Advertising Research*, Forthcoming.

Du, B., 2017. Short Interest, Bearish Option Trades, and Short-Sale Constraints. *Journal of Derivatives*, Forthcoming.

**REVISE AND RESUBMIT**

Informational Role of Options Markets: Evidence from FOMC Announcements (*Journal of Banking & Finance*, “A” journal)

Relative Option Liquidity and Price Efficiency (*Financial Markets and Portfolio Management*, Academically Qualified journal)

Securitized Banking and Interest Rate Sensitivity (*Review of Quantitative Finance and Accounting*, “A-” journal)

- PRESENTATIONS:**
- May 2016 CSUEB Faculty Research Symposium, Hayward, CA.**
    - Presentation: Digital Advertising Share and Firm Valuation
  
  - May 2016 CSUEB Seminar, Hayward, CA.**
    - Presentation: Informational Role of Options Markets: Evidence from FOMC Announcements
  
  - Oct 2015 Financial Management Association (FMA) International Annual Conference, Orlando, FL.**
    - Presentation: Informational Effects of Options Trading: Evidence from the Banking Industry
  
  - May 2014 CSUEB, Hayward, CA.**
    - Presentation: Informational Effects of Options Trading: Evidence from the Banking Industry
    - Discussant: Shareholder Activism and Derivative Trades
  
  - May 2013 Triple Crown Conference, Newark, NJ.**
    - Presentation: Short-Term Debt and Bank Risk
  
  - Oct. 2012 Financial Management Association (FMA) International Annual Conference, Atlanta, GA.**
    - Presentation: Bank risk, short-term leverage, and the recent financial crisis
  
  - Jan. 2012 International Conference on Business and Finance, Hyderabad, India**
    - Presentation: Bank Risk, Short-term Leverage, and the Recent Financial Crisis
  
  - Jan. 2012 CSU East Bay, Hayward, CA.**
    - Presentation: Bank Risk, Short-term Leverage, and the Recent Financial Crisis
  
  - Fall 2011 Rutgers University Brown Bag Seminar, Newark, NJ.**
    - Presentation: Bank Risk, Short-term Leverage, and the Recent Financial Crisis
    - Presentation: CEO Incentives, Short-term Financing, and Bank Performance
  
  - Oct. 2011 Financial Management Association (FMA) International Annual Conference, Denver, CO.**
    - Discussant: Promoting A Quiet Life or Risk-Taking? CEO Severance Contracts and Managerial Decision-Making
  
  - Feb. 2011 Academy of Economy and Finance, Jacksonville, FL.**
    - Presentation: Bank Risk, Short-term Leverage, and the Recent Financial Crisis
  
  - Nov. 2009 Annual Meeting of the American Public Health Association, Philadelphia, PA.**
    - Presentation: Excess Returns to R&D: Mispricing or Extra-Market Risk Factor
  
  - Aug. 2009 Rutgers University Summer Research, Newark, NJ.**

- Presentation: Excess Returns to R&D: Mispricing or Extra-Market Risk Factor
- Best Paper Award

**CONFERENCES:** **2016:** FMA Annual Meeting, Las Vegas, NV.

**2015:** FMA Annual Meeting, Orlando, FL.

**2014:** FMA Annual Meeting, Nashville, TN.

**2013:** Federal Reserve Bank Workshop on Monetary Policy, San Francisco, CA.

**2012:** FMA Annual Meeting, Atlanta, GA.

**2011:** FMA Annual Meeting, Denver, CO.

**2010:** AFA Annual Meeting, Atlanta, GA.  
Triple Crown Conference, New Brunswick, NJ.  
Federal Reserve Bank of New York Workshop on Continent Capital, New York, NY.  
FMA Annual Meeting, New York, NY.

**2009:** Triple Crown Conference, New York, NY.

**AFFILIATIONS:** **American Finance Association**  
**Financial Management Association**

**HONORS/GRANTS:** **Faculty Support Grant for Collaborative Research, CSUEB, (2015-2016)**

**Academic Excellence in Teaching Award, Rutgers University, (2012)**

**Dean's Competition for Summer Ph.D. Research Assistants, Rutgers University, (2011)**

**Blanche and Irwin Lerner Center Summer Research Award, Rutgers University, (2009)**

**Teaching Assistantship, Rutgers University, (09/07–05/11)** One of three recipients of this award for the admitted PhD class in Finance. Received a full tuition waiver and an annual stipend of \$25,000.

**Mitte Undergraduate Honors Program, Indiana University. (06/02-05/05)**

**Honors College, Indiana University. (09/01-05/05)**

**Faculty Award, Indiana University.** Received a \$32,000 academic excellence award.

**WORK**  
**EXPERIENCE:**

**Part-Time Research Analyst, Dow Jones & Co.** Monmouth Junction, NJ. (12/07-03/08)  
Assisted in the strategic mapping of exclusive B2B corporate information to Dow Jones Factiva.

**Investment Banking Analyst, Kingston Investment Co.** Shanghai, China. (03/04-07/04, 12/05-09/06)  
Assisted in financial analysis, valuation and feasibility studies in several investment projects and gained valuable firsthand experience in financial dealings around Asia-Pacific.