Dr. Laite Guo

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Employment

Assistant Professor of Finance, Central University of Finance and Economics, 2023 - present

Education

Ph.D. in Finance, McMaster University   2016.9 – 2022.12

M.A. in Finance, McMaster University   2015.9 – 2016.8

B.A. in Economics & *B.A.* in Management, Nankai University   2011.9 – 2015.6

Research Interests

Asset Pricing; Investment; Financial Markets; Financial Econometrics; Returns Predictability; Earnings Forecasting; Currency Factors; Data Valuation

Publication

1. Two Faces of the Size Effect (Journal of Banking and Finance, Volume 146, Jan 2023)

Working Papers

1. A Stricter Criterion for Resolving the Low-Beta Anomaly

2. Demystifying Factor-Beta Anomalies

Works in Progress

1. *Estimating Betas*

2. *When do low-risk effects differ?*

3. *Comparing Factor Models: Which One Provides More Information?*

4. *Can We Find a Unified Explanation for Momentum?*

5. *Why Do Accounting Earnings Predict Returns?*

Teaching

1. **Instructor:** *Security Analysis; Regression Analysis and Application; Financial Risk Management*

2. **Teaching Assistant:** *Introduction to Finance; Security Analysis; Mathematics in Finance; Introduction to Finance; Financial Modeling; Security Analysis; Financial Theory; Financial Econometrics; Managerial Finance*

Other Research Experience

1. Accounting earnings forecasting (funded by Social Sciences and Humanities Research Council), 2018 - 2020

2. Causal inference in corporate finance, 2017- 2018, 2020 - 2021

Honors & Awards

1. Finance Area Best PhD Paper Award, McMaster University, 2023

2. Finance Area Scholarships, McMaster University, 2021/2022

3. McMaster Graduate Scholarship, 2016-2020

4. AFA Doctoral Student Travel Grant, San Diego Meeting, 2020

5. McMaster Research Scholarship, 2018/2019/2020

6. International Excellence Award, 2016/2017

7. McMaster Entrance Scholarship, 2016/2017

8. Comprehensive Academic Excellence Scholarship, Nankai University, 2013/2014 and

2014/2015

Other Information

Programming: Matlab, Stata, R, Python

Languages: Chinese (Mandarin), English