

Bing Han

Department of Finance
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EDUCATION

2002

Ph.D. in Finance

The Anderson Graduate School of Management, University of California, Los Angeles

1997

Ph.D. in Mathematics

The University of Chicago, Chicago, Illinois

1992

Master of Science in Mathematics

The University of Chicago, Chicago, Illinois

AWARDS & HONORS

- UCLA Regents Fellowship UCLA, 1997-2001
- College Scholarship, University of Chicago, 1992-1997
- University Fellowship, University of Chicago, 1991-1992
- Guang-Hua Scholarship, Nankai University, China, 1988-1991
- First Prize in Chinese Mathematical Olympiad, 1987

RESEARCH INTERESTS

- Behavioral Finance
- Theoretical and Empirical Asset Pricing
- Term Structure of Interest Rates and Derivatives
- Corporate Governance
- Real Estate Finance

WORK EXPERIENCE

- 8/2002-Present: Assistant Professor of Finance, *The Ohio State University*
- 1/1998-9/2001: Teaching and Research Assistant, *The Anderson School at UCLA*
- 10/1999-1/2000: Computing Program Analyst, *The Anderson School at UCLA*
- 6/1998-10/1998: Research Associate, *J. P. Morgan*
- 9/1993-8/1997: Instructor, *Department of Mathematics, University of Chicago*
- 9/1991-6/1993: Teaching Assistant, *Department of Mathematics, University of Chicago*

RESEARCH PAPERS

- Limits of Arbitrage, Sentiment and Index Option Smile
- Disposition Effect and Momentum (with Mark Grinblatt)
- Stochastic Volatilities and Correlations of Bond Yields
- Insider Ownership and Firm Performance: Evidence from Real Estate Investment Trusts
- Institutional Ownership and Stock Momentum (with Qinghai Wang)
- Stochastic Volatilities of Swap Rates Implied from Swaptions
- Option Pricing in Incomplete and Imperfect Markets

TEACHING

- Theory of Finance (Ph.D. Course)
- Investments

**SEMINAR
PRESENTATIONS**

- “The Disposition Effect and Momentum,” Presented at Boston College, UC Berkeley, UCLA, UC Irvine, MIT, NYU, Ohio State University, Penn State University, University of North Carolina at Chapel-Hill, University of Texas at Austin, University of Washington at Seattle, University of Wisconsin at Madison, and Washington University at St. Louis
- “Stochastic Volatilities and Correlations of Bond Yields,” Ohio State University 2003

**CONFERENCE
PRESENTATION
and DISCUSSIONS**

- 2002 Western Finance Association Meetings
- 2002 National Bureau of Economic Research Conference
- 2003 Western Finance Association Meetings
- 2003 American Finance Association Annual Meetings
- 2004 American Finance Association Annual Meetings

**REFEREE &
REVIEWER**

- *Referee*, Journal of Finance, Journal of Empirical Finance, Financial Review, The Economic Journal
- *Reviewer* for “Financial Theory and Corporate Policy,” Copeland and Weston, 4th edition
- *Reviewer* for “Essentials of Investments,” Bodie, Kane, and Marcus, 6th edition

**OTHER
ACADEMIC
EXPERIENCE**

- *Program Committee*, 2003 Western Finance Association Meetings
- *Program Committee*, 2004 Western Finance Association Meetings
- *Program Committee*, 2004 Financial Management Association Meetings
- *Member*, Ph.D. Dissertation Committee for Markku Kaustia, Helsinki School of Economics & Business Administration
- *Member*, Ph.D. Dissertation Committee for Danling Jiang, Ohio State University (in progress)

MEDIA MENTION

- *Smart Money*, “The Trend is Your Friend,” March 12, 2002
- *New York Times*, “Why the Market’s Winners Tend to Keep Winning,” May 4, 2003

**PROFESSIONAL
AFFILIATION
MEDIA MENTION**

- *American Finance Association*
- *Western Finance Association*
- *Mathematical Association of America*