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Employment

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Research outputs

Money Talks: Lending Relationships and Firm Political Contribution

Liu, S., Wang, L. & Yan, M. Y., 29 Jun 2026.

Proximity to the 52-week high and the risk-return trade-off

Chen, X., Chen, Z., Tu, J., Wang, L. & Wang, L., Apr 2026, In: Journal of Economic Dynamics and Control. 185, 19 p., 105286.

Factor MAX and Predictable Factor Returns

Wang, L. & Zeng, M., 19 Jan 2026, SSRN, 37 p. (S&P Global Market Intelligence Research Paper Series).

Presidential Cycles in PEAD

Da, Z., Wang, L. & Zeng, M., 15 Jul 2025.

Presidential Cycles in PEAD

Da, Z., Wang, L. & Zeng, M., 29 Jun 2025. 57 p.

Presidential Cycles in PEAD

Da, Z., Wang, L. & Zeng, M., Apr 2025, SSRN, 53 p. (S&P Global Market Intelligence Research Paper Series).

Equity and Bond Comovements: A Machine Learning Perspective

Li, J., Wang, L., Yang, J. & Zhou, W., Nov 2024, SSRN, 53 p. (S&P Global Market Intelligence Research Paper Series).

Equity and Bond Comovements: A Machine Learning Perspective

Li, J., Wang, L., Yang, J. & Zhou, W., 26 Jun 2024.

Lottery Preference for Factor Investing in China's A-Share Market

Wang, L., 25 Mar 2024, SSRN, 37 p.

Partisan conflict and corporate credit spreads: The role of political connection

Wang, L., Feb 2024, In: Journal of Corporate Finance. 84, 19 p., 102526.

Money Talks: Lending Relationships and Firm Political Contribution

Liu, S., Wang, L. & Yan, M. Y., 3 Jan 2024.

Lending Relationships and Corporate Political Ideology

Liu, S., Wang, L. & Yan, M. Y., Oct 2023.

Psychological Barrier and the Risk-return Trade-off

Wang, L. & Chen, Z., Jul 2023, (In preparation).

Presidential economic approval rating and the cross-section of stock returns

Chen, Z., Da, Z., Huang, D. & Wang, L., Jan 2023, In: Journal of Financial Economics. 147, 1, p. 106-131 26 p.

Presidential job approval rating and the cross-section of stock returns

Chen, Z., Da, Z., Huang, D. & Wang, L., Mar 2022.

Are disagreements agreeable? Evidence from information aggregation

Huang, D., Li, J. & Wang, L., Jul 2021, In: Journal of Financial Economics. 141, 1, p. 83-101 19 p.

Time series momentum: is it there?

Wang, L., Jul 2021.

Partisan Conflict and Corporate Credit Spreads

Wang, L., 23 Oct 2020, p. 1-84. 84 p.

Time series momentum: Is it there?

Huang, D., Li, J., Wang, L. & Zhou, G., Mar 2020, In: Journal of Financial Economics. 135, 3, p. 774-794 21 p.

Grants