Hao Lin

Position Professor
Discipline Finance
Final Degree PhD, University of Warwick (2006)

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Biography

Hao Lin is Professor of Finance in the College of Business Administration of California State University, Sacramento. His research focuses on the optimal pricing strategies for the market makers in financial markets. Hao teaches Business Finance, Financial Institutions and Market (undergraduate) and Asset Valuations (MBA) at CSUS. Hao holds the Chartered Financial Analyst (CFA) designation and previously served on the Board of Directors of the CFA Society Sacramento.

Areas of Interests

Teaching Financial markets and institutions, Asset valuations

Research Financial markets, Market microstructure

Faculty Scholarship

Refereed Journal Articles

Journal Article, Academic Journal

Jin, D., Lin, H., and Liu, L. (2018). Returns transmission and volatility spillover: Evidence from Chinese A- and N-shares. *International Research Journal of Applied Finance*, 9(9), 421-428.

Hegde, S., Lin, H., Varshney, S. (2017) Investor recognition and liquidity: Evidence from dual listing on the NYSE and NASDAQ. *Applied Economics Letters*, 24(4), 229-232.

Huh, S.-W., Lin, H., Mello, A. (2015). Options market makers' hedging and informed trading: Theory and evidence. *Journal of Financial Markets / Elsevier*, 23, 26-58.

Lin, H., Liu, L., Hodges, S. (2013). Horse race bookmaking in a market with stochastic betting demands. *European Financial Management*, 19(2), 399-417.

Varshney, S., Lin, H., Liu, L. (2011). A cost-benefit analysis of food safety program: The case of Sacramento County, California. *Journal of International Finance and Economics,* 11(2), 138-145.

Varshney, S., Hegde, S., Zhou, D., Lin, H. (2010). Self-underwritten IPOs: An analysis of underpricing and market liquidity. *Journal of Academy of Business and Economics,* 10(1), 89-99.

Liu, L., Lin, H. (2010). Covariance estimation: Do new methods outperform old ones? *Journal of Economics and Finance*, 34(2), 187-195.

Hegde, S., Lin, H., Varshney, S. (2010). Competitive stock markets: Evidence from companies' dual listing on the NYSE and NASDAQ. *Financial Analyst Journal*, 66(1), 77-87.

Liu, L., Varshney, S., Lin, H. (2009). Conditional performance evaluation: Evidence from UK unit trusts. *Journal of International Finance and Economics, 9*(5), 21-28.