Wei Guan

SCHOOL ADDRESS

Finance
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PERSONAL AND CONTACT INFORMATION

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EDUCATIONAL EXPERIENCE

Year	Degree	Major	Institution
1999	Ph.D.	Finance	University of Oklahoma
1994	MBA	Finance	Oklahoma City University
1984	M.S.	Mechanical Engineering	Liaoning Technical University
1982	B.S.	Mechanical Engineering	Shenyang Polytechnic University

ACADEMIC EXPERIENCE

Year	Academic Title	Institution
2003-2007	Assistant Professor of Finance	University of South Florida St. Petersburg
2002-2003	Associate Professor of Finance	Delaware State University
1999-2002	Assistant Professor of Finance	Delaware State University

JOURNAL PUBLICATIONS

1. Ederington, Louis H. and Wei Guan (Spring 2007). "Higher Order Greeks," *Journal of Derivatives,* Vol. 14 (3), 7-34. *Refereed. Discipline Based.*
2. Ederington, Louis H. and Wei Guan (Spring/Summer 2006). "Measuring Historical Volatility," *Journal of Applied Finance (*formerly *Financial Practice and Education),* Vol. 16 (1), 5-14. *Refereed. Contribution to Practice.*

3. Ederington, Louis H. and Wei Guan (Summer 2005). "The Information Frown in Option Prices," *Journal of Banking & Finance*, Vol. 29 (6), 1429-1457. *Refereed. Discipline Based*.
4. Ederington, Louis H. and Wei Guan (Spring 2005). "Forecasting Volatility," *Journal of Futures Markets*, Vol. 25 (5), 465-490. *Refereed. Contribution to Practice*.
5. Ederington, Louis H. and Wei Guan (Winter 2002). "Why are Those Options Smiling?" *Journal of Derivatives*, Vol. 10 (2), 9-34. *Refereed. Discipline Based*.
6. Ederington, Louis H. and Wei Guan (Fall 2002). "Measuring Implied Volatility: Is an Average Better? Which Average?" *Journal of Futures Markets*, Vol. 22 (9), 811-837. *Refereed. Discipline Based*.
7. Ederington, Louis H. and Wei Guan. (In progress, under review as of 12/2006). "Volatility Forecasts for Option Valuation."

PROCEEDINGS/PRESENTATIONS

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1. Ederington, Louis H. and Wei Guan (November 2006). "Volatility Forecasts for Option Valuation," Research Seminar of College of Business of USFSP, St. Petersburg, Florida. *Presentation. Discipline Based.*
2. Ederington, Louis H. and Wei Guan (June 2006). "Volatility Forecasts for Option Valuation," 2006 Financial Management Association European Conference. Stockholm, Sweden. *Presentation. Discipline Based.*
3. Ederington, Louis H. and Wei Guan (November 2005). "Higher Order Greeks," 2005 Southern Finance Association Annual Meeting. Key West, Florida. *Presentation. Discipline Based*.
4. Guan, Wei (August 2005). "Risk Management Techniques for Commercial Banks," 2005 Research Conference of Liaoning Branch of the China Construction Bank. Shenyang, China. *Presentation. Discipline Based*.
5. Ederington, Louis H. and Wei Guan (June 2004). "Higher Order Greeks," 2004 Financial Management Association European Conference. Zurich, Switzerland. *Presentation. Discipline Based*.
6. Ederington, Louis H. and Wei Guan (October 2002). "Why are Those Options Smiling?" 2002 Financial Management Association Annual Meeting. San Antonio, Texas. *Presentation. Discipline Based*.

COURSES TAUGHT

- Fall 2006 FIN 4303-601 Financial Institutions and Markets
- Fall 2006 FIN 4303-691 Financial Institutions and Markets
- Spring 2007 FIN 3403-603 Principles of Finance
- Spring 2007 FIN 4303-601 Financial Institutions and Markets
- Spring 2007 FIN 4303-691 Financial Institutions and Markets

SERVICE-PROFESSIONAL, EDITORIAL, COMMUNITY, UNIVERSITY

Year	Society/Association	Role
08/2006	Financial Review	Reviewer

GOVERNANCE/COMMITTEES

Year	Name of Committee	Role	Institution
08/2006-05/2007	USFSP Faculty Research Council	Member	USFSP
08/2004-05/2007	COB Graduate Curriculum and Assessment Committee	Member	COB USFSP
08/2003-05/2007	COB Research Committee	Member	COB USFSP
01/2006-05/2007	CAS Mathematics and Statistics Positions Search Committee	Member	CAS USFSP
01/2006-05/2007	USFSP COB Chapter of Beta Gamma Sigma	Treasurer	COB USFSP