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Education

B.S. Economics, Guangdong University of Foreign Studies, 2014.

M.A. Statistics, National University of Singapore, 2016.

Ph.D. Finance, Singapore Management University, 2021 (expected).

Research Interests

Empirical Asset Pricing, Behavioral Finance, Textual Analysis, Big Data and Machine Learning

Working Papers

1. Private Subsidiaries' Information Disclosure and the Cross-Sectional Equity Returns of Public (with Turan G. Bali, Jun Tu, and Ran Zhang), 2020. Presented at Fudan University and China Finance Scholar Forum 2020.

2. Media Network and Return Comovement (with Li Guo and Jun Tu), 2020. Presented at 2019 SMU Finance Summer Camp and SFM 2019.

GRANTS, HONORS & AWARDS

American Finance Association (AFA) Student Travel Grant, AFA, 2020

Doctoral Full Scholarship, Singapore Management University, 2016-2020

Teaching Experience

Programming lecturer, Financial Analysis and Innovation (MBA), Prof. Hu Jianfeng, May 2019

Programming lecturer, Financial Innovation (Undergraduate), Prof. Hu Jianfeng, August 2018

Programming lecturer, Programming and Datasets Camp, December 2019 and December 2018

Miscellaneous

Programming Languages: R, SAS, Stata, LATEX.

References

Jun Tu (Chair)

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