

Qian (Q.) Yang

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RESEARCH INTERESTS Empirical asset pricing, behavioral bias, emerging risks, machine learning, natural language processing.

WORKING PAPERS ***Fat and Fatter:
Monthly Crash Risk and Investor Trading*** 2021

Upcoming conferences:

European Finance Association (EFA) Doctoral Tutorial 2021

FMA Annual Meeting 2021

2021 Annual Meeting of Academy of Behavioral Finance & Economics

International Risk Management Conference 2021, Cagliari, Italy

The Cyber Risk Premium 2020

With Hao Jiang (MSU) and Naveen Khanna (MSU)

Past conferences:

Winter Research Conference on Machine Learning and Business 2021

EDUCATION ***Michigan State University, United States*** 2017/9 - Present
Broad College of Business
PhD candidate in Finance

Michigan State University, United States 2017

Broad College of Business

MBA in Finance

Beijing Foreign Studies University, China 2011

Graduate School of Translation and Interpretation

MA in Applied Linguistics (Conference Interpreting)

CONFERENCES ***SFS Cavalcade North America 2021***
2021/5/24 - 2021/5/27
Discussant
PEAD.txt: Post-Earnings-Announcement Drift Using Text

Winter Research Conference on Machine Learning and Business

2021/2/12 - 2021/2/13

Presenter

The Cyber Risk Premium

Discussant

Asset Pricing with Realistic Crises Dynamics

REFEREE SERVICE ***Journal of Banking & Finance***

SUMMER SCHOOLS	<i>SoFiE Financial Econometrics Summer School 2021 at NYU Shanghai</i> 2021/8/2 - 2021/8/6 Machine Learning in Finance	
	<i>SoFiE Financial Econometrics Summer School 2021 at Kellogg</i> 2021/7/19 - 2021/7/23 The Econometrics of Derivatives Markets	
	<i>SoFiE Financial Econometrics Summer School 2020 at NYU Shanghai</i> 2020/8/24 - 2020/8/28 The Econometrics of Mixed Frequency (Big) Data	
PROFESSIONAL EXPERIENCE	<i>Global Strategy Intern</i>	2016/6 - 2016/8
	<i>Ford Motor Company</i> , Dearborn, MI, US <ul style="list-style-type: none"> Analyzed and presented to GVP the strategic alliance between Renault and Nissan and its implications to Ford. 	
	<i>Executive Interpreter & JV Manager</i>	2011/12 - 2015/7
	<i>Changan Automobile Co. Ltd.</i> , Chongqing, China <ul style="list-style-type: none"> Organized and facilitated executive communications between Changan and its various partners, including Ford Motor Company and Groupe PSA. Maintained ongoing negotiations between Changan and Ford regarding their joint venture in China. Prepared, organized and attended over ten quarterly and annual board meetings of Joint Ventures (with Ford and PSA) by working with finance, marketing, product planning and other functions. 	
TEACHING	<i>Introduction to Finance</i> , MSU, Undergraduate	Summer 2020
	<i>Introduction to Finance</i> , MSU, Undergraduate	Summer 2019
EXTRA-CURRICULAR	<i>VP of Finance</i>	2016/9 - 2017/5
	<i>Spartan Consulting Inc.</i> , MSU <ul style="list-style-type: none"> Led the finance and treasury related work and initiated investment program for reserve cash for the student-led organization. 	
	<i>Venture Fellow</i>	2015/9 - 2016/5
	<i>Spartan Innovations</i> , MSU <ul style="list-style-type: none"> Worked with PhD candidates to conduct extensive market research in biofilm. Created and pitched business plan, and won second prize in MSU startup pitch competition. 	
FELLOWSHIPS & HONORS	<i>Beta Gamma Sigma Honor Society</i> , inducted in Michigan State University	2017
	<i>Graduate Fellowship</i> , Michigan State University	2015 - 2017
	<i>Graduate Fellowship</i> , Beijing Foreign Studies University	2009 - 2011
TECHNICAL SKILLS	<i>Computer Languages</i> : Python, R, STATA, SAS, L ^A T _E X <i>Techniques</i> : Machine Learning, Natural Language Processing, Deep Learning	
NATURAL LANGUAGES	<i>Manderin</i> : Native; <i>English</i> : Fluent; <i>Japanese</i> : Intermediate	
FUN	<i>Guitar, basketball, chess</i>	

REFERENCES**Naveen Khanna**

A.J. Pasant Endowed Chair
Department of Finance
Broad College of Business
Michigan State University
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Phone: (517) 353-1853

Andrei Simonov

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Philip J. May Endowed Professor
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