

QIAN YANG

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EDUCATION

Michigan State University, Ph.D. candidate in Finance, 2017/9 - Present

Michigan State University, M.B.A. Finance, 2017

Beijing Foreign Studies University, M.A. Applied Linguistics (Conference Interpreting), 2011

RESEARCH INTERESTS

Empirical Asset Pricing, Investment, Behavioral Bias, Emerging Risks, Machine Learning, Natural Language Processing.

WORKING PAPERS

- ***Fat and Fatter: Monthly Crash Risk and Investor Trading***, 2021
European Finance Association (EFA) Doctoral Tutorial 2021 (Aug 24-25)
Financial Management Association (FMA) Annual Meeting 2021 (Oct 20-23)
2021 Annual Meeting of Academy of Behavioral Finance & Economics (Sept 22-25)
International Risk Management Conference 2021, Cagliari, Italy (Oct 1-3)
SoFiE Financial Econometrics Summer School 2021 at NYU Shanghai (Aug 2-6)
17th Annual Conference of the Asia-Pacific Association of Derivatives (July 12-13)
- ***The Cyber Risk Premium***, with Hao Jiang and Naveen Khanna, 2020
Winter Research Conference on Machine Learning and Business 2021 (Feb 12-13)
University of Southern California 2020 (co-author)

FELLOWSHIPS & HONORS

- Passed all 3 levels of CFA tests, awaiting membership
- *Graduate Fellowship*, Doctoral, Michigan State University, 2017 - present
- *Beta Gamma Sigma Honor Society*, inducted in MSU, 2017
- *MSU Startup Pitch Competition*, Second Prize, 2016
- *Graduate Fellowship, full tuition*, MBA, Michigan State University, 2015 - 2017
- *Graduate Fellowship, full tuition*, 1 of 4, Beijing Foreign Studies University, 2009 - 2011

MEDIA MENTIONS

- Quoted in an article for **InvestorPlace** about Tesla stock. The article was shared by **Markets Insider**.
- Quoted in an article for **InvestorPlace** about Robinhood investing in 2021. The article was shared by **Markets Insider** and Wealth Creation Investing.
- Quoted in **InvestorPlace**'s Ultimate EV Investing Guide.

DISCUSSIONS

- *SFS Cavalcade North America 2021*
PEAD.txt: Post-Earnings-Announcement Drift Using Text
- *Winter Research Conference on Machine Learning and Business 2021*
Asset Pricing with Realistic Crises Dynamics

REFEREE SERVICE

SUMMER SCHOOLS

Journal of Banking & Finance

- *SoFiE Financial Econometrics Summer School 2021 at NYU Shanghai*
Machine Learning in Finance
- *SoFiE Financial Econometrics Summer School 2021 at Kellogg*
The Econometrics of Derivatives Markets
- *SoFiE Financial Econometrics Summer School 2020 at NYU Shanghai*
The Econometrics of Mixed Frequency (Big) Data

PROFESSIONAL EXPERIENCE

Global Strategy Intern, Ford Motor Company, 2016/6 - 2016/8

- Analyzed and presented to GVP the strategic alliance between Renault and Nissan and its implications to Ford.

Joint Venture Manager & Executive Interpreter, Changan Automobile Co., 2011/12 - 2015/7

- 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

Introduction to Finance (online), MSU, Undergraduate, Summer 2020

Introduction to Finance, MSU, Undergraduate, Summer 2019

EXTRA-CURRICULAR

VP of Finance, Spartan Consulting Inc., 2016/9 - 2017/5

- Led the finance and treasury related work and initiated investment program for reserve cash for the student-led organization.

Venture Fellow, Spartan Innovations, 2015/9 - 2016/5

- 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.

TECHNICAL SKILLS

Computer Languages: Python, R, STATA, SAS, \LaTeX
Statistical: Machine Learning, Natural Language Processing, Deep Learning
Linguistic: Simultaneous (Real-Time) Interpreting, Conference Interpreting

LANGUAGES

English: Expert
• China Accreditation Test for Translators and Interpreters Level 2
• Test for English Majors-8

Japanese: Intermediate
• Japanese-Language Proficiency Test Level 2

Mandarin: Native

FUN

Investing, Guitar, Chess

REFERENCES

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