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 (Simultaneous Interpreting, Conference Interpreting), 2011

RESEARCH INTERESTS

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

WORKING PAPERS

- ***Fat and Fatter: Crash Risk and Retail Trading***, 2021
  Job market paper.
  Click **HERE** for the latest version

  1. European Finance Association (EFA) Doctoral Tutorial 2021
     (Aug 24-25)
  2. Financial Management Association (FMA) Annual Meeting 2021
     (Oct 20-23)
  3. 2021 Annual Meeting of Academy of Behavioral Finance & Economics
     Best Doctoral Papers Award (Sept 22-25),
  4. International Risk Management Conference 2021, Cagliary, Italy
     Best Conference Paper Award (Oct 1-3)
  5. 2021 New Zealand Finance Meeting
     (Dec 9-10)
  6. 34th Australasian Finance and Banking Conference
     (Dec 15-17)
  7. Young Scholars Conference on Machine Learning in Economics and Finance, Federal Reserve in Philadelphia
     (Dec 16)
  8. SoFiE Financial Econometrics Summer School 2021 NYU Shanghai
     (Aug 2-6)
  9. 17th Annual Conference of the Asia-Pacific Association of Derivatives
     (July 12-13)

- ***The Cyber Risk Premium***, with Hao Jiang and Naveen Khanna, 2020
  Click **HERE** for the latest version

1. Future of Financial Information webinar 2021 (co-author) (Nov 24)
2. Winter Research Conference on Machine Learning and Business 2021 (Feb 12-13)
3. University of Southern California 2020 (co-author)

WORK IN PROGRESS

- *Idiosyncratic Jump Risk Contagion*, with Morad Zekhnini, 2021

- *Tax Policy Comparability and Information Assimilation*, with Patrick Hopkins, William Grieser, and Parth Venkat, 2021

FELLOWSHIPS & HONORS

- *Best Conference Paper Award*
  for "Fat and Fatter: Monthly Crash Risk and Investor Trading", 2021 International Risk Management Conference
- *Best Doctoral Papers Award*
  for "Fat and Fatter: Monthly Crash Risk and Investor Trading", 2021 Annual Meeting of Academy of Behavioral Finance & Economics
- **CFA Charterholder**
- *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*, MA, Beijing Foreign Studies University, 2009 - 2011

MEDIA MENTIONS

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

DISCUSSIONS

- *FMA Annual Meeting 2021*
  Factor Models with Drifting Prices
- *SFS Cavalcade North America 2021*
  PEAD.txt: Post-Earnings-Announcement Drift Using Text
- *2021 Annual Meeting of Academy of Behavioral Finance & Economics*
  Effect of Choice Bracketing on Risk Aggregation
- *Winter Research Conference on Machine Learning & Business 2021*
  Asset Pricing with Realistic Crises Dynamics

SERVICE

- *Referee: Journal of Banking & Finance*
- *Chairperson*, Sources & Measures of Alpha, FMA annual meeting 2021

SUMMER SCHOOLS	• ***Machine Learning in Finance*** SoFiE Financial Econometrics Summer School 2021 at NYU Shanghai • ***The Econometrics of Derivatives Markets*** SoFiE Financial Econometrics Summer School 2021 at Kellogg • ***The Econometrics of Mixed Frequency (Big) Data*** SoFiE Financial Econometrics Summer School 2020 at NYU Shanghai
TEACHING	***Instructor:*** • *Introduction to Finance (online)*, MSU, Undergraduate, Summer 2020 • *Introduction to Finance*, MSU, Undergraduate, Summer 2019 ***Teaching Assistant:*** • *Corporate Finance Strategies*, MSU, Undergraduate & MBA • *Corporate Risk Management Strategies*, MSU, Undergraduate & MBA • *Advanced Business Finance*, MSU, Undergraduate
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.
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 • 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. • 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.
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, Photography

REFERENCES　**Naveen Khanna**　　　　　　　**Hao Jiang**
　　　　　　　　A.J. Pasant Endowed Chair　　　　Associate Professor
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