Dunhong Jin

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Academic Positions

Since 2020 **The University of Hong Kong, HKU Business School, Hong Kong**
Assistant Professor of Finance

Education

2015 - 2020 **University of Oxford, Saïd Business School, United Kingdom**
Ph.D. in Finance (Advisor: Thomas Noe, Thomas Hellmann)

2015 - 2020 **Oxford-Man Institute of Quantitative Finance, United Kingdom**
Doctoral Student Affiliation

2014 - 2015 **University of Oxford, Mathematical Institute, United Kingdom**
M.Sc. in Mathematical and Computational Finance (Distinction Degree, Top 3)

2010 - 2014 **Fudan University, Department of Mathematical Sciences, China**
B.S. in Mathematics

Research Interest

Asset Management, Corporate Finance, Security Design, Asset Pricing

Working Papers

The Atalanta Effect: How High-Powered Compensation Reduces Risk-Taking
with Thomas Noe

- Revise and resubmit, **Journal of Finance**
- **Presented**: University of Sussex (scheduled), Econometric Society North American, EEA-ESEM, Oxford Saïd Business School, Oxford-Man Institute of Quantitative Finance, Cleveland Federal Reserve Bank*, Rotterdam Executive Compensation Conference*, Bank of Finland*, International Risk Management Conference 2018

Swing Pricing and Fragility in Open-End Mutual Funds
with Marcin Kacperczyk, Bige Kahraman, Felix Suntheim

- Revise and resubmit, **Review of Financial Studies**
- **Presented**: AFA 2020, 17th Annual Conference by Eagle Labs, 14th Jackson Hole Finance Group Conference*, EFA 2019, Wharton Conference on Liquidity and Financial Fragility 2019*, Federal Reserve Bank and NYU Business Conference on Financial Intermediation*, 5th Asset Management Conference in Berlin, Fordham University, Chicago Financial Institutions Conference*, Hebrew University Summer Finance and Accounting Conference*, London Empirical Asset Pricing Workshop*, Recent Advances in Mutual and Hedge Fund Research*, Texas A&M Young Scholars Finance Consortium*, University of Oregon Summer Finance Conference*, Koç University Finance Day Workshop*, HEC Paris*, Bank of England*, Imperial College London*, LBS*, Oxford, University of Bristol*, University of Southern California*, European Central Bank*, FED Board*, Financial Conduct Authority*, IMF*

- **Media mentions**: Financial Times, Les Echos, IMF, FCA

The Drivers and Inhibitors of Factor Investing

- **Presented**: HKU Business School, HKUST Business School, NUS Business School, SMU Lee Kong Chian School of Business, Shanghai Advanced Institute of Finance, Oxford Saïd Business School, Oxford-Man Institute of Quantitative Finance

Ranking and Risk-Taking: The Case of Hedge Funds
with Thomas Noe

- **Presented**: 1st PhD Colloquium in New York City, Oxford Saïd Business School, Oxford-Man Institute of Quantitative Finance

A Guided Tour through the Mathematical Counterparts of Arbitrage
M.Sc. thesis, supervised by Jan Obłój

(indicates co-author presentation)*

Presentation, & Invited Conference

2020	AFA, San Diego; HKUST, Hong Kong; NUS, Singapore; SMU, Singapore; SAIF, Shanghai; HKU, Hong Kong; IDC Financial Economics Conference by Eagle Labs, Israel; University of Sussex (scheduled)
2019	EFA, Lisbon; 5th Asset Management Conference, Berlin; Fordham University, New York; Saïd Business School FAME Seminar, Oxford; Oxford-Man Institute of Quantitative Finance, Oxford
2018	North American Econometric Society Meeting, UC Davis; EEA-ESEM (Session Chair), Cologne; International Risk Management Conference, Paris; Executive Compensation Conference, Rotterdam; Saïd Business School, Oxford
2017	1st PhD Colloquium, New York; Saïd Business School, Oxford; Oxford-Man Institute of Quantitative Finance, Oxford; Machine Learning Workshop, Oxford
2016	OMI Statistical & Machine Learning Seminar, Oxford; Skorokhod Embeddings & Martingale Optimal Transport Workshop, Oxford

Research Experience

2017 - 2019	Academic contractor, Financial Conduct Authority
2017 - 2018	Research assistant, Professor Thomas Hellmann & Veikko Thiele
2016 - 2017	Research assistant, Professor Abhiroop Mukherjee & Bige Kahraman
2015 - 2016	Workshop organizer, Statistical and Machine Learning, OMI

Skills, & Interests

Languages	English (fluent), Mandarin (native), Japanese (N2), Sanskrit
Programming	Stata, SAS, MATLAB, C++, Python, R, LaTeX
Interests	Piano (10th grade), Flute (9th grade), Electronic keyboard (9th grade), Violin, Organ, Guitar, Chinese painting, Tea ceremony, Traditional seal cutting, Waltz

(Last update: Aug 2020)