

Lin Tan

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Education

PBC School of Finance, Tsinghua University

2019 - Now

Ph.D. Candidate in Finance

Advisor: Prof. Xiaoyan Zhang

GPA Ranking: 1/35

School of Finance, Shanghai University of Finance and Economics

2015 - 2019

B.S. in Finance (Graduated with honors)

GPA ranking: 1/254

Working Papers

When Price Discovery and Market Quality Are Most Needed: The Role of Retail Investors During Pandemic

Latest version

June 2023

- Coauthored with Charles M. Jones, Xiaoyan Zhang and Xinran Zhang.
- Presented at 2022 Plato Market Innovator (MI3) Conference, 2022 Transparency and Market Structure Conference, Tsinghua Finance Seminar Series.

Anomaly Returns and FOMC

CICF 2023 (to be presented)

Latest version

June, 2023

- Coauthored with Xiaoyan Zhang and Guofu Zhou.
- Presented at Tsinghua SEM Seminar Series, Renmin University Seminar Series, Tongji University Seminar Series, Nanjing University Seminar Series, to be presented at China International Conference in Finance (CICF) 2023.

How Can Robot Investment Assistant Help: Collecting Information or Providing Advice? Evidence from China

JCSDS 2023 (to be presented)

Latest version

June, 2023

- Coauthored with Huimin Ge, Huihang Wu and Xiaoyan Zhang.
- Presented at China International Conference in Finance (CICF) 2022, to be presented at Joint Conference on Statistics and Data Science (JCSDS) 2023.

Work in Progress

Do Retail Investors Trade on Technical Indicators?

Latest version

May, 2023

- Coauthored with Huihang Wu, Xiaoyan Zhang and Guofu Zhou.
- At draft stage.

Monetary Policy Announcements and Heterogeneous Investor Trading

Latest version

May, 2023

- Coauthored with Dun Jia, Xiaoyan Zhang and Xinran Zhang.
- At the stage of conducting empirical tests.

Teaching Assistance and Research Experience

Teaching Assistant*February, 2021 - Now**PBC School of Finance, Tsinghua University*

Teaching Assistant to Prof. Xiaoyan Zhang, Frontier Asset Pricing Studies, Spring, 2023 and 2022.

Teaching Assistant to Prof. Yue (Clark) Liu, Advanced Asset Pricing Theories, Fall, 2021.

Teaching Assistant to Prof. Fudong Zhang, Advanced Macroeconomics, Spring, 2021.

Research Assistant*September, 2020 - 2022**PBC School of Finance, Tsinghua University*

Research Assistant to Prof. Tao Jin on the collaboration with Ant Financial, Fall 2020 to Spring 2021.

Research Assistant to Prof. Xiaoyan Zhang on the paper: The Rise of Reddit: How Social Media Affects Belief Formation and Price Discovery, December 2021 to November 2022.

Leadership Activities

Class Monitor*August, 2020 - Now**Awarded with the honor of Advanced Class (top 15 among all Tsinghua class-collectives) June, 2021*

Responsible for the whole class's activities.

Vice Chairman of the Graduate Student Union of PBCSF*June, 2020 - June, 2021**Awarded with the honor of Merit Graduate Student Union**June, 2021*

Responsible for the organization of academic activities among students.

Header of a detachment of Tsinghua Leading Student Summer Practice*Summer, 2021**Awarded with the honor of Merit Practice Member**October, 2021*

Responsible for organizing the detachment's practice.

Honors and Awards

National Scholarship (Won Three times)

2021, 2017, and 2016

First Tier Scholarship of Tsinghua University (Won Two times)

2022 and 2020

Skills

Programming Languages/ToolsPython, SAS, Stata, Matlab, C++, L^AT_EX**English Fluency**

Exchange Student (for half year); Toefl 106/120

Artistic SkillsClassic guitar playing (*Tenth*-level)