

LIN TAN

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EDUCATION

PBC School of Finance, Tsinghua University

2019.08 - Now

Ph.D. in Finance, expected 2025

Advisor: Xiaoyan Zhang

GPA Ranking: 1/35

Olin Business School, Washington University in St. Louis

2024.01 - 2024.05

Visiting Scholar

International Supervisor: Guofu Zhou

Funded by Tsinghua University

School of Finance, Shanghai University of Finance and Economics

2015.09 - 2019.06

B.S. in Finance (Graduated with honors)

GPA Ranking: 1/154

Business School, University of New South Wales

2017.07 - 2017.11

Exchange Student

Funded by China Scholarship Council

RESEARCH INTERESTS

Empirical Asset Pricing, FinTech, Macro-finance

JOB MARKET PAPER

Macro Announcements and Heterogeneous Investor Trading in the Chinese Stock Market

Corresponding Author

- Coauthored with Dun Jia, Xiaoyan Zhang and Xinran Zhang.
- Presented at CFRC 2024, CIFFP 2023, Seminar Series at Central University of Finance and Economics and Tsinghua University.

PUBLICATION AND REVISING PAPERS

Retail and Institutional Investor Trading Behaviors: Evidence from China

Annual Review of Financial Economics

Forthcoming

- Coauthored with Xiaoyan Zhang and Xinran Zhang.

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

Reject & Resubmit

Management Science

- 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.

WORKING PAPERS

Large Language Models and Return Prediction in China

Latest version

Sep, 2024

- Coauthored with Huihang Wu and Xiaoyan Zhang.

- Paper presented at ABFER-JFDS Annual Conference on AI and FinTech 2024, China Fintech Research Conference (CFTRC) 2024, Summer Institute in Finance (SIF) Annual Conference 2024, Seminar Series at Sun Yat-Sen University, Tsinghua University and Summer Institute in Digital Finance (SIDF) 2024.

Anomaly Returns and FOMC

Latest version

May, 2024

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

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

Latest version

November, 2023

- Coauthored with Huimin Ge, Huihang Wu and Xiaoyan Zhang.
- Paper presented at China International Conference in Finance (CICF) 2022, Joint Conference on Statistics and Data Science (JCSDS) 2023, FinTech Seminar Series at Peking University.

Retail Investors and Technical Analysis

Latest version

May, 2024

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

TEACHING EXPERIENCE

Teaching Assistant

Ph.D. Courses

Frontier Asset Pricing Studies, Spring, 2023 and 2022.

Advanced Asset Pricing Theories, Fall, 2021.

Advanced Macroeconomics, Spring, 2021.

LEADERSHIP EXPERIENCE

Class Monitor

2020.07 - Now

Awarded with the honor of Advanced Class (top 15 at Tsinghua University)

2021.06

Responsible for all activities at the class-level.

Vice Chairman of the Graduate Student Union of PBCSF

2020.06 - 2021.06

Awarded with the honor of Merit Graduate Student Union

2021.06

Responsible for organizing students' academic activities at PBCSF.

Header of the detachment of Tsinghua Leading Student Summer Practice

Summer, 2021

Awarded with the honor of Merit Practice Member

2021.10

Responsible for organizing the detachment's practice.

HONORS AND AWARDS

National Scholarship (Won 3 times)

2021, 2017, and 2016

Dean Scholarship of PBCSF

2023

First Prize Scholarship of Tsinghua University (Won 2 times)

2022 and 2020

Journal of Financial Markets

REFERENCES

Xiaoyan Zhang

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Guofu Zhou

Olin Business School, Washington University in St. Louis

Frederick Bierman and James E. Spears Professor of Finance

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