

Ruijing (Chandler) YANG

CONTACT Information

School of Accounting and Finance School of Accounting and Finance

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EMPLOYMENT

The Hong Kong Polytechnic University, Hung Hom, Hong Kong SAR

Postdoctoral Research Fellow, 2024 - Present

EDUCATION

The Chinese University of Hong Kong, Shatin, Hong Kong SAR

Ph.D. in Finance, 2019 - 2024

Ph.D. courses taught by Bing Han (University of Toronto); Andrew Ellul (Indiana University); Tarun Chordia (Emory University); Sudipto, Dasgupta (The Chinese University of Hong Kong); Jie Cao (The Hong Kong Polytechnic University), etc.

Nanyang Technological University, Singapore

MSc in Finance (First Class Honors), 2017 - 2019

Southeast University, Nanjing, China *BEng in Civil Engineering*, 2013 - 2017

RESEARCH INTERESTS Empirical Asset Pricing: derivatives, return predictability, investments Machine learning in Finance: textual analysis, large language model

OTHER PUBLICATIONS

Reproducibility in Management Science. (Fišar, M., Greiner, B., Huber, C., Katok, E., Ozkes, A., and the Management Science Reproducibility Collaboration), forthcoming, *Management Science*. Note: Member of the Management Science Reproducibility Collaboration

Working Papers

- Forecasting Option Returns with News (with Jie Cao, Bing Han, Gang Li, and Xintong Zhan)

 AFA (scheduled), ICFT (2024), 2024 Hong Kong Coference for Fintech, AI, and Big Data in Business, Virtual Derivatives Workshop (2024), MFA (2024), FERM (2023), APAD (2023), and China Derivatives Youth Forum (2023), CICF (2022), AsianFA (2022), CIRF (2022), SFS Cavalcade Asia-Pacific (2022), CFE-CMStatistics (2021)
- 2. The Role of Abnormal Stock Trading Volume in the Equity Option Market (with Jie Cao, Bing Han, Gang Li, and Xintong Zhan)
 - -12^{th} FMCG (2022), 4^{th} QFFE (2022)
- 3. Media Coverage and Option Returns (with Linjia Song)
- 4. Aggregated Default Risk and Corporate Bond Returns (with Linjia Song)

IN-PROGRESS

1. Predicting Bitcoin Returns with Textual Information

TEACHING EXPERIENCE Teaching Assistant, Department of Finance, The Chinese University of Hong Kong

- Current Fintech Trends (MSc, MBA), 2023
- Selected Topics in Finance: Computerized Trading and Big Data (Undergraduate), 2021 & 2022

Honors and Awards	 Outstanding Paper Award, The 4th International Conference on Financial Technology 	2024
	• Best Paper Award, 2024 Hong Kong Coference for Fintech, AI, and Big Data in Business 2024	
		2019-2024
	 Book Prize - First Prize (GPA ranked 1st in MSc in Finance), Nanyang Business Sc 	
	• 2 times NBS Dean's list, Nanyang Business School	2018
	• 2 times ND3 Dean's list, Nanyang Business School	2016
Presentations and Discussions	Selected Presentations (# online, * by coauthor) • The American Finance Association Annual Meeting (scheduled)	2024
	• The Midwest Finance Association Annual Meeting	2024
	• Annual Conference of the Asia-Pacific Association of Derivatives	2023
	• 6^{th} China Derivatives Youth Forum	2023
	• The China International Conference in Finance *	2022
	• Asian Finance Association Annual Conference #	2022
	• China International Risk Forum #	2022
	• SFS Cavalcade Asia-Pacific *	2022
	\bullet 12 th Financial Markets and Corporate Governance Conference	2022
	ullet 4 th Quantitative Finance and Financial Econometrics	2022
	Discussions • Feedback, Flow-induced Fire Sales, and Option Returns, by Han Xiao, Asian Finance Association Annual Conference 2022	
	• The Economics of ETF Redemptions, by Han Xiao, China International Risk Forum	n 2022
	 Prime Time for Prime Funds: Floating NAV, Intraday Redemptions and Liquidity Ris Crises, by Lorenzo Casavecchia, Chanyuan Ge, C. Wei Li, and Ashish Tiwari, 12th Markets and Corporate Governance Conference 	sk During
Referee Service	Journal Referee, Journal of Empirical Finance	
OTHER INFORMATION	 Computer Skills: Python, SAS, R, Matlab, SQL, LaTeX Databases: CRSP, Compustat, OptionMetrics, Bloomberg, IBES, Markit, Trace, Refinitiv Languages: Chinese (Native); English (Fluent) FRM Level I Passed 	

- Financial Management (Undergraduate), 2019 & 2020

- Fundamentals of Business Finance (Undergraduate), 2019 & 2020

References

Jie (Jay) CAO, Professor of Finance

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Bing HAN, Professor of Finance

Rotman School of Management, University of Toronto bing.han@rotman.utoronto.ca, (+852) 2766-7123

Xintong ZHAN, Li-Dasan Chair Professor of Finance School of Management, Fudan University xintongzhan@fudan.edu.cn, (+86) 21 2501-1068 Gang LI, Assistant Professor of Finance

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