Ruijing (Chandler) YANG

Contact Information

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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

1. 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

– Financial Management (Undergraduate), 2019 & 2020
– Fundamentals of Business Finance (Undergraduate), 2019 & 2020

Honors and Awards

- Outstanding Paper Award, The 4^{th} International Conference on Financial Technology 2024
- Best Paper Award, 2024 Hong Kong Coference for Fintech, AI, and Big Data in Business 2024
- Postgraduate Fellowship, The Chinese University of Hong Kong 2019-2024
- Book Prize - First Prize (GPA ranked 1^{st} in MSc in Finance), Nanyang Business School 2019
- 2 times NBS Dean's list, Nanyang Business School 2018

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
- 12^{th} Financial Markets and Corporate Governance Conference 2022
- 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 2022
- Prime Time for Prime Funds: Floating NAV, Intraday Redemptions and Liquidity Risk During Crises, *by Lorenzo Casavecchia, Chanyuan Ge, C. Wei Li, and Ashish Tiwari*, 12^{th} Financial Markets and Corporate Governance Conference 2022

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

References

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