Shuaiyu Chen Last update: May, 2022

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http://www.shuaiyuchen.com/

EMPLOYMENT Krannert School of Management, Purdue University West Lafayette, IN

Assistant Professor of Management (Finance)

August 2021 –

EDUCATION Simon Business School, University of Rochester Rochester, NY

Ph.D. in Business Administration (concentration in Finance) 2015-2021

Johns Hopkins University Baltimore, MD 2013-2015

M.S., Applied Mathematics and Statistics

Beijing

Central University of Finance and Economics

2009-2013 B.S., Mathematical Economics

Research Interests Empirical asset pricing, delegated portfolio management, institutional investors,

short selling and securities lending

Working Market Power in the Securities Lending Market 2022

Papers with Ron Kaniel and Christian C. Opp

> Tomorrow Is Another Day: Stocks Overweighted by Active Mutual Funds **Predict the Next-Day Market**

with Yixin Chen and Randolph B. Cohen

Do Institutional Investors Affect News Coverage? The Role of Media Own-2022

ership

with Zhao Jin and Yucheng Yang

Idiosyncratic Volatility and Fund Performance: When Does It Pay to Use

Active Managers?

SEMINARS 2021: University of Rochester, Purdue University, Tulane University, CKGSB, CUHK

(some were presented by co-authors)

2022: Young Scholar Finance Consortium, SWFA, CICF (scheduled), AAA (sched-Conferences

uled), INFORMS (scheduled)

2021: Five-Star Finance Conference (Shanghai), Wabash River Finance Conference

Professional Referee: Management Science

SERVICES Discussion:

o "Informed Trading Intensity" by Vincent Bogousslavsky, Vyacheslav Fos, and

Dmitriy Muravyev at 2021 CFEA (hosted by Kelley School of Business)

TEACHING

Krannert School of Management, Purdue University

EXPERIENCE

Investment Management

Teaching evaluation: 4.4/5.0 (2021) Simon Business School, University of Rochester

Laboratory for Quantitative Finance with Python

Teaching evaluation: 4.1/5.0 (2018), 4.6/5.0 (2019)

SKILLS Python, MATLAB, SAS, SQL, R, Stata, Linux