

CONTACT INFORMATION	chen4144@purdue.edu http://www.shuaiyuchen.com/		
EMPLOYMENT	Mitchell E. Daniels, Jr. School of Business, Purdue University Lafayette, IN Assistant Professor of Management (Finance)	West	August 2021 –
EDUCATION	Simon Business School, University of Rochester Ph.D. in Business Administration (concentration in Finance) Committee Members: Ron Kaniel, Alan Moreira, Christian Opp, Robert Novy-Marx	Rochester, NY	2015–2021
	Johns Hopkins University M.S., Applied Mathematics and Statistics	Baltimore, MD	2013–2015
	Central University of Finance and Economics B.S., Mathematical Economics	Beijing	2009–2013
RESEARCH INTERESTS	Primary: Asset Management, Short Selling and Securities Lending, Financial News, Return Predictability Secondary: Option Pricing, Machine Learning		
AWARDS	Best Paper Prize, 18th Annual Conference in Financial Economics Research Best Paper Award in Corporate Finance and Financial Intermediation, NFA	2023	2023
WORKING PAPERS	Machine-Learning about ESG Preferences: Evidence from Fund Flows 2023 with George Aragon		
	Mutual Fund Flows and Investor Disappointment 2023 with Hendrik Bessembinder, Michael J. Cooper, Jinming Xue and Feng Zhang		
	Market Power in the Securities Lending Market 2023 with Ron Kaniel and Christian C. Opp		
	Volatility Timing Using ETF Options: Evidence from Hedge Funds 2023 with George Aragon and Zhen Shi		
	Tomorrow Is Another Day: Stocks Overweighted by Active Mutual Funds Predict the Next-Day Market 2022 with Yixin Chen and Randolph B. Cohen		
	Executive Pay-for-Performance Sensitivity and Stochastic Volatility 2022 with Ping Liu and Yan Liu		
	Do Institutional Investors Affect News Coverage? The Role of Media Ownership 2022 with Zhao Jin and Yucheng Yang		
	Idiosyncratic Volatility and Fund Performance: When Does It Pay to Use Active Managers? 2021		
SEMINARS	2023: University of Washington (Foster), University of Toronto (Rotman), Arizona State University (W. P. Carey), UT Dallas (Naveen Jindal), UW-Madison, INSEAD, European Central Bank, City University of HK, SAIF 2022: Colorado Boulder (Leeds), Auburn (Harbert), UIUC (Gies), Purdue (Kranert), HK PolyU, Tsinghua		

2021: Rochester (Simon), Purdue (Krannert), Tulane (Freeman), CKGSB, CUHK, SAIF
(some were presented by my coauthors)

CONFERENCES 2024: AFA (scheduled)
2023: FTG Summer, Cavalcade NA, EFA, NFA, CFEA, FIRS, CICF, MFA($\times 2$), Lapland Investment Fund Summit, IDC Herzliya, FMCG (Deakin), University of Essex SENA Workshop on Financial Networks, FMA Conference on Derivatives and Volatility (scheduled)
2022: Young Scholar Finance Consortium, CICF, AAA, INFORMS, The PKU-NUS Conference on Quantitative Finance and Economics, Cavalcade Asia-Pacific
2021: Five-Star Finance Conference (Shanghai), Wabash River Finance Conference (some were presented by my co-authors)

PROFESSIONAL SERVICES Referee:
Journal of Financial and Quantitative Analysis, Management Science, Journal of Empirical Finance, Journal of Financial Markets
Discussion:

- 2023 UTD Conference: **Which Investors Drive Anomaly Returns and How?** by Yizhang Li, Stanislav Sokolinski, and Andrea Tamoni
- 2023 FSU Truist Beach: **What Drives Momentum and Reversal? Evidence from Day and Night Signals** by Yashar H. Barardehi, Vincent Bogousslavsky, and Dmitriy Muravyev
- 2023 MFA: **Seasonal Momentum in Option Returns** by Steven L. Heston, Christopher S. Jones, Mehdi Khorram, Shuaiqi Li, and Haitao Mo
- 2023 MFA: **Understanding Risk-Return Tradeoff** by Aoxiang Yang
- 2022 CFEA: **Do Hedge Funds Strategically Misreport Their Holdings? Evidence from 13F Restatements** by Sean Cao, Zhi Da, Xin Daniel Jiang, Baozhong Yang
- 2021 CFEA: **Informed Trading Intensity** by Vincent Bogousslavsky, Vyacheslav Fos, and Dmitriy Muravyev

TEACHING EXPERIENCE Krannert School of Management, Purdue University

- Investment Management: 4.4/5.0 (2021), 4.4/5.0 (2022)
- Financial Modeling (MSF): 4.1/5.0 (2022)

Simon Business School, University of Rochester

- Laboratory for Quantitative Finance with Python: 4.1/5.0 (2018), 4.6/5.0 (2019)

SKILLS Python, SAS, Stata, MATLAB