Shuaiyu Chen

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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
M.S., Applied Mathematics and Statistics — 2013–2015

Central University of Finance and Economics — Beijing
B.S., Mathematical Economics — 2009–2013

RESEARCH INTERESTS

Empirical asset pricing, delegated portfolio management, institutional investors, short selling and securities lending

WORKING PAPERS

Market Power in the Securities Lending Market — 2022
with Ron Kaniel and Christian C. Opp

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

2022: University of Rochester (Brownbag), University of Colorado
2021: University of Rochester, Purdue University, Tulane University, CKGSB, CUHK (some were presented by co-authors)

CONFERENCES

2022: Young Scholar Finance Consortium, SWFA, CICF (scheduled), AAA (scheduled), INFORMS (scheduled), The 6th PKU-NUS Conference on Quantitative Finance and Economics
2021: Five-Star Finance Conference (Shanghai), Wabash River Finance Conference

PROFESSIONAL SERVICES

Referee: Management Science
Discussion:
- **"Informed Trading Intensity"** by Vincent Bogousslavsky, Vyacheslav Fos, and Dmitriy Muravyev at 2021 CFEA (hosted by Kelley School of Business)

TEACHING EXPERIENCE

Krannert School of Management, Purdue University
- 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