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

Volatility Timing Using ETF Options: Evidence from Hedge Funds — 2022
with George Aragon and Zhen Shi

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 Colorado Boulder (Leeds), UIUC (Gies), Auburn University (Harbert), University of Rochester (Simon), Purdue University (Krannert)
2021: University of Rochester (Simon), Purdue University (Krannert), Tulane University (A. B. Freeman), CKGSB, CUHK
(some were presented by my co-authors)

CONFERENCES

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

PROFESSIONAL SERVICES

Referee: Management Science, Journal of Empirical Finance
Discussion:
- 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 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