## Yanzhen Chen

Update: June 17, 2022

Contact imyanzhen@ust.hk Assistant Professor

Information Department of Information Systems, Business Statistics and Operations Management

HKUST, Hong Kong

EDUCATION Ph.D., Information Systems, The University of Texas at Austin June 2017

Advisor: Andrew B. Whinston

M.A., Finance, Guanghua School of Management

Peking University, China July 2012

Research Interests Topics: FinTech, Game Theory, Health Care Management, Statistical Learning, Causal

Inference

Methodologies: Structural Models, AI and Machine Learning, Statistical Learning,

Mobile-based Randomized Experiments, Applied Econometrics

Publication Journal Publications

> O.H.M Padilla, James Sharpnack, Yanzhen Chen, and Daniela Witten. "Adaptive Non-Parametric Regression With the K-NN Fused Lasso." Biometrika, Volume 107, Issue 2, June 2020, Pages 293-310.

> Yanzhen Chen, Huaxia Rui, Andrew Whinston. "Tweet To the Top? Social Media Personal Branding and Career Outcomes," MIS Quarterly, June 2021.

Sunil Mithas, Yanzhen Chen, Chewei Liu, Kunsoo Han. "Are Foreign and American Workers Complements or Substitutes? The Case of Information Technology Professionals," Accepted by MIS Quarterly.

Sunil Mithas, Yanzhen Chen, Yatang Lin, Alysson Oliveira. "On Causality and Plausibility of Treatment Effects in Operations Management Research," Accepted by **POM** (Production and Operations Management).

WORKING PAPERS O.H.M Padilla, Wesley Tansey, and Yanzhen Chen. "Quantile regression with ReLU Networks: Estimators and minimax rates," Under Revision at JMLR (Journal of Machine Learning Research).

> Sijia Zhou, Yanzhen Chen, Xin Li (equally contributed). "Jump-start Mobile Health: The Impact of E-prescription on Mobile Health Consultation Demand,"\* Ready to Submit

> Yanzhen Chen, Huaxia Rui, Andrew Whinston. "Between the Lines: Quantifying Firm' Fundamentals from Language," Ready to submit.

> Arun Rai, Yanzhen Chen, Yatang Lin. "A Check on Background Checks: Is it the Answer to A Safer Community,"\* Ready to submit.

Shanshan Bai, Yanzhen Chen, Xitong Guo, Subodha Kumar. "Faith in Face? Mobile Health Demand Estimation Leveraging Large Scale Image Analytics,"\* Ready to submit.

Work in Progress Yanzhen Chen, Yabin Yang, Yang Han. "Gender Preferences in Patient Choices: Evidence from a Large-scale Randomized Experiment," Experiments in progress.

# INVITED TALKS

CONFERENCE AND Yanzhen Chen, Sunil Mithas. "Leveling Playing Field? Do Affirmative Actions Close the Gap in Wage," 2021 Workshop on Information Systems and Economics (WISE), Austin, Texas. December 2021

> Yanzhen Chen, Shu He, "A crypto ATM or a Criminal ATM: The impact of cryptocurrency ATM on local crime activities," 2021 Statistical Challenges in Electronic Commerce Research (SCECR), Madrid & Segovia, Spain. June 2021

Yanzhen Chen, Yatang Lin, Arun Rai, "A Check on Gig Driver Background Checks: Make Sure or Detour," NUS Dept of IS & Analytics Seminar, April 2021

Yanzhen Chen, Xin Li, Sijia Zhou. "Jump-start Mobile Health: The Impact of Eprescription on Mobile Health Consultation Demand,"\* 2019 Workshop on Information Technology and Systems (WITS), Munich, Germany. December 2019

Yanzhen Chen, Huaxia Rui, Andrew Whinston. "Between the Lines: Quantifying Firm" Fundamentals from Language,"\* invited speaker for the Econ RAD seminar, Office of the Comptroller of the Currency, U.S. Department of Treasury, Washington, DC. November 2017.

Yanzhen Chen, O.H.M Padilla, Andrew Whinston. "Way to Better Healthcare: How Clinical Guidelines Guide Surgeons,"\* 8th Conference on Health IT and Analytics (CHITA), Washington, DC. November 2017.

Yanzhen Chen, Huaxia Rui, Andrew Whinston. "Between the Lines: Quantifying Firm' Fundamentals from Language,"\* Fintech: The Impact on Consumers, Banking, and Regulatory Policy, Federal Reserve Bank of Philadelphia. September 2017.

Yanzhen Chen, Huaxia Rui, Andrew Whinston. "Does Reputation Management on Social Media Boost Career? Evidence from the Market for Executives," 27th Workshop on Information Systems and Economics (WISE), Dublin, Ireland, December 2016.

INVITED INDUSTRY HKUST x HashKey Blockchain Business Model Challenge. "Scalability in Blockchain: TalksChallenges and Solutions." **Keynote Speaker**, Hong Kong, October 2021.

> HKUST Center for Economic Policy, "Cryptocurrencies, Blockchains and the Digital Economy." Panelist with Anthony Lee Zhang, Ben El-Baz and Christine Parlour, Hong Kong, May 2022. Panel Speaker, "Fintech Innovations and Its Value to Business," 2018

Blockchain Open Technology Forum, Hsinchu, Taiwan. October 2018

## Research Grants

#### Principal Investigator:

- Early Career Scheme (HK\$553,000), Speak without Speaking: Stock Prices and the FOMC Press Conferences, Hong Kong Research Grants Council, 2019
- IEMS Research Grants (HK\$168,000), Social Impacts of Sharing Economy, with Yatang Lin, HKUST Institute for Emerging Market Studies, 2018

#### Co-Investigator:

- Theme-based Research Scheme (HK\$20,659,000), Contributing to the Development of Hong Kong into a Global Fintech Hub, Hong Kong Research Grants Council 2019.
- HKUST & WeBank Joint Laboratory Project (HK\$750,360), Programmatic Advertising Retargeting and AI Customer Service, Webank, 2019

## MEDIA Coverage

Bloomberg Businessweek, "Branding Yourself on Twitter Works (It Did in 2012, Anyway)," 25-Feb-2021

South China Morning Post. "Online practices changing world of work," 6-Jun-2018

South China Morning Post "The Role of Internet in Labor Markets," 24-May-2019 Hong Kong Economic Journal Opinion, "The Value of AI in Financial Meetings," 24-Sep-2018

Hong Kong Economic Journal Opinion, "Innovation and limitations of AI applications," 19-Nov-2018

## TEACHING INTERESTS

Data Mining and Artificial Intelligence in Finance, Algorithmic Trading, Blockchain and Their Business Applications, Advanced Analytics Programming, Causal Inference.

## TEACHING EXPERIENCE

## Course Developer and Instructor

Cryptocurrency, Blockchain, and Their Business Applications, HKUST (MBA level)
Co-teach with Allen Huang
Spring, Summer, Fall
Recognition of Excellent Teaching in 2020 and 2021
FinTech and Cryptoventures
Spring

Recognition of Excellent Teaching in 2021

#### Course Instructor

Introduction to Information Systems, HKUST Fall
Introduction to Information Systems, University of Texas at Austin Fall 2015

#### **Guest Instructor**

IS Doctoral Seminar: Current Research in IS (Ph.D. level), HKUST

FinTech Foundations and Overview, HKUST via Coursera

Decision Support Systems (MBA level), University of Texas at Austin

Fall 2014

#### Ph.D. Qualification Exam Author

Ph.D. Qualification Exam Author for Quantitative Research in IS 2020, 2022 Ph.D. Qualification Exam Evaluator 2019, 2021

#### Faculty Advisor

Undergraduate Research Opportunities Program:

Supervised 13 Undergraduate Students on Algorithmic Trading Strategies 2019