DONG-JIE (OLIVER) FANG

National Chengchi University, No. 64, Sec. 2, Zhinan Rd., Wenshan District, Taipei, Taiwan
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EDUCATION

University of North Carolina at Charlotte — USA
Visiting Ph.D. Student, Dept. of Finance — Feb. - May 2024

National Chengchi University (AACSB & EQUIS accredited) — Taiwan
Ph.D. Candidate, Dept. of Money & Banking (GPA 4.14/4.30) — 2019 - Jun. 2025 (scheduled)
· Ph.D. dissertation: "*Two Essays on Financial Information Disclosure*" — Defense passed
M.Sc., Dept. of Money & Banking (GPA 4.21/4.30) — 2017 - 2019

Ningbo University — China
B.Econ in Financial Engineering, Dept. of Mathematics — 2013 - 2017

RESEARCH INTERESTS

Asset Pricing, Financial Information Disclosure, Sustainable Finance, Financial Engineering, FinTech

PUBLICATIONS

[1] Dong-Jie Fang, Zong-Wei Yeh, Jie-Cao He, and Shih-Kuei Lin (2024). **What Drives Jumps in the Secured Overnight Financing Rate? Evidence from the Arbitrage-Free Nelson–Siegel Model with Jump Diffusion**. *Pacific-Basin Finance Journal, 86*, 102392. https://doi.org/10.1016/j.pacfin.2024.102392

[2] Shih-Kuei Lin, Ming-Che Chuang, and Dong-Jie Fang. (2021). **Valuation and Risk Management of Weather Derivatives: The Application of CME Rainfall Index Binary Contracts**. *NTU Management Review*, *31*(1): 117-153. https://doi.org/10.6226/NTUMR.202104_31(1).0004

WORKING PAPERS

[1] (Job market paper) **Economic Recessions, Financial Disclosure, and Market Response: Evidence from Form 10-K, 10-Q, and Earnings Call Transcripts** (with Hsing-Hua Chang, Shih-Kuei Lin, and Carl R. Chen)
[2024 FMA Doctoral Student Consortium (Scheduled), 2024 EFMA Doctoral Seminar, 2024 SWFA, 2023 BAR Annual Conference, 2022 TRIA-FeAT]

[2] **Non-Pecuniary Preferences, Adverse Selection, and Moral Hazard in P2P Lending: Evidence from Lending Club** (SSRN, with Zong-Wei Yeh, Chien-Hsiu Lin, and Shih-Kuei Lin)
[2024 EFMA, 2024 Eastern FA, 2023 TRIA]

[3] **Post-Earnings Announcement Drift, Systemic Shock, and Limited Attention: Evidence from COVID-19** (SSRN, single-authored)

[4] **The Lens of Green Focus: ESG Herding Behavior in the U.S. REITs Market** (with Teng-Da Ke, Fang-Ni Chu, and Shih-Kuei Lin)

WORKS IN PROGRESS

Universal Portfolio with Side Information (with Ethan Chiang, Weidong Tian, and Shih-Kuei Lin)

Green Premium, Carbon Emissions, and ESG Score: Evidence from the U.S. Stock Market
(with Po-Hsiang Huang, Shih-Kuei Lin, and Kendro Vincent)

Pricing Renewable Energy Certificate: Evidence from Taiwan Market (T-REC)
(with Pin-Cheng Huang, Shih-Kuei Lin, and Kendro Vincent)

Seminars and Conferences

2024 FMA Doctoral Student Consortium (Scheduled), SWFA, Eastern FA, EFMA, EFMA Doctoral Seminar
2023 British Accounting Review (BAR) Inaugural Annual Conference, TRIA
2022 TRIA-FeAT, TFA, NCCU & UGM Joint Webinar
2020 TFA
2019 Taiwan Futures Exchange (TAIFEX) "New Futures" Seminar

Teaching Experience

National Chengchi University

2019 - 2023	Master's thesis supervision (12 students)	Adviser
2019 - 2023	Interest Rate Models in Financial Engineering (Graduate, Ph.D.) Online lecture videos: YouTube	Instructor
2018 - 2020	Financial Engineering and Innovations (Graduate, Ph.D.)	Teaching Assistant

Ningbo University

2015	Stochastic Process (Undergraduate)	Teaching Assistant

Professional Experience

2019 - 2021 Research Assistant, National Taiwan University (NTU) & E.SUN Bank, Taiwan
2018 Research Assistant, NCCU & Taiwan Futures Exchange, Taiwan
2019 Intern Research Associate of Risk Management, TEJ Database, Taiwan

Awards and Grants

SWFA Doctoral Travel Stipends (2024), NCCU Guanghua Scholarship (2019-2023), *NTU Management Review* Best Master Thesis Award (2019), NCCU Outstanding Scholarship for Chinese Students (2018), Ningbo University Third Class Scholarship (2016)

Other Information

Language: English (proficient); Chinese - Mandarin (native), Cantonese (proficient)
Programming Skills: Python, R, MATLAB
Nationality: China

References

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