Qianfan Wu

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EDUCATION

Ph.D. Finance, Kelley School of Business at Indiana University, 2021 - present

M.S. Mathematical Finance, Questrom School of Business at Boston University, 2016 - 2018

B.A. Economics, Dongbei University of Finance and Economics, 2012 - 2015

Visiting undergraduate student at Northern Illinois University, 2015 - 2016

RESEARCH INTEREST

Corporate Innovation, Corporate Finance, Household Finance

RESEARCH

Published Articles

1 Innovation α: What Do IP-Intensive Stock Price Indexes Tell Us about Innovation?, 2020, *AEA Papers and Proceedings*, (with C. Corrado and D. Martin)

Non-finance Publications

1 Deep Learning Methods for Predicting Disease Status Using Genomic Data, 2018, *Journal of biometrics and biostatistics* (with A. Boueiz, A. Bozkurt, A. Masoomi, A. Wang, D. DeMeo, S. Weiss, and W. Qiu)

2 Order Book Queue Hawkes-Markovian Modeling, 2023, Forthcoming at *SIAM Journal of Financial Mathematics* (with S. Yang, and P. Protter)

Working in Progress

1 Insider Trading and Corporate Governance, (with J. Yang, M. Beneish, and C. Marshall)

2 Intergenerational Effects of Personal Bankruptcy, (with Ankit Kalda)

3 Parental Love in Debt: How Children's Student Loan Affect Parental Labor Outcomes, (with Ankit Kalda)

PROFESSIONAL EMPLOYMENT

2018-2021 Quantitative Trading Engineer, M·CAM International, Charlottesville, Virginia.

2018 Quantitative Research Intern, Algo Depth LLC, Cambridge, Massachusetts.

HONORS AND REWARDS

1 Dean's Fellowship, Kelley School of Business at Indiana University, 2021.

2 China Scholarship Council Outstanding Undergraduate Student Fellowship ($21,000), 2015.

SKILLS

Programming: R, Python, SAS.

Updated December 2023