

XUDONG WEN

Hong Kong University of Science and Technology
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EDUCATION

Hong Kong University of Science and Technology Ph.D. in Finance (Supervisors: Dong Lou, Jialin Yu)	2021 - 2026 (<i>expected</i>)
Wharton School, University of Pennsylvania Visiting Scholar (Sponsor: Winston Wei Dou)	<i>Spring 2025</i>
Renmin University of China M.A. in Economics (Outstanding Graduate Award)	2018 - 2021
Nankai University B.A. in Economics (Outstanding Graduate Award)	2014 - 2018

RESEARCH INTERESTS

- Empirical Asset Pricing, Financial Institutions, Information Disclosure, Machine Learning

WORKING PAPERS

- **Trading Strategy Leakage** (Job Market Paper)
2025 FMA Doctoral Student Consortium + Special PhD Paper Presentations (scheduled)
2025 EFA Doctoral Tutorial
HKUST Business School PhD Student Conference (*Best Paper Award*)
Wharton Finance-Accounting PhD Brownbag
HKUST PhD Brownbag
- **Inferring Mutual Fund Intra-Quarter Trading: An Application to ESG Window Dressing**, with Li An, Shiyang Huang, Dong Lou, and Mingxin Xu
Presentations (* indicates presentation by co-authors):
2025 CICC, 2024 WFA, 2024 EFA*, 2024 CFRN Young Finance Scholars Forum* (Keynote), 2024 Renmin University SFAF* (Keynote), 2024 Greater China Area Finance Conference* (Keynote), 2023 Guanghua International Symposium on Finance*, 2023 Five Star Workshop*, Jupiter Asset Management*, Korean Securities Association*, Capital University of Economics and Business*, Chinese Academy of Sciences*, City University of London*, HKUST*, Johns Hopkins University*, Michigan State University*, Penn State University*, Shanghai Advanced Institute of Finance*, Shanghai University of Finance and Economics*, Shenzhen University*, Universidad de los Andes*, University of Hong Kong*, University of Washington*, Utrecht University*
- **The Information Constraint in Market-based Sanctions Enforcement**, with Avi Dutt, Abhiroop Mukherjee, George Panayotov, and Debjit Roy (submitted to *Review of Economic Studies*)
Presentations (* indicates presentation by co-authors):
2025 EEA*, FMA Asia*, HKU Summer Finance Conference*, Cheung Kong Graduate School of Business*, HKUST*, London Business School*, Monash University*, Shanghai Advanced Institute of Finance*, Education University of Hong Kong*, Tsinghua University*

PROFESSIONAL ACTIVITIES

- **Discussion:** 2024 CICC
- **Ad-hoc Referee:** *Management Science*, *Journal of Empirical Finance*
- **Nominated Participation:** 8th Lindau Nobel Meeting in Economic Sciences

RESEARCH ASSISTANT

- For Winston Wei Dou, Wharton School, University of Pennsylvania *Spring 2025*
- For Alminas Žaldokas, National University of Singapore & HKUST *2021 - 2022*
- For Dong Lou, HKUST & London School of Economics *2017 - 2021*
- For Jiening Pan, Nankai University *2016 - 2018*

TEACHING ASSISTANT

- Behavioral Finance, HKUST-NYU Stern MS in Global Finance (MSGF) *Fall 2024*
- Corporate Finance, HKUST EMBA *Fall 2023, Winter 2023*
- Intermediate Corporate Finance, HKUST Undergraduate *Fall 2023, Fall 2024*
- Real Estate Financing, HKUST MSc *Spring 2023, Spring 2024*
- Risk Management for Financial Institutions, HKUST MSc *Spring 2023, Spring 2024*
- Empirical Methods in Finance, HKUST MSc *Fall 2022*

HONORS AND AWARDS

- EFA Doctoral Tutorial Stipend, European Finance Association *2025*
- RedBird Academic Excellence Award, HKUST *2025*
- Overseas Research Award, HKUST *2025*
- Research Postgraduate Excellence Award, HKUST *2024*
- Hong Kong PhD Fellowship Scheme (HKPFS), Research Grants Council *2021 - 2025*
- Scholarships for Academic Excellence, Renmin University of China *2020*
- National Scholarship for Postgraduate Students, Ministry of Education of China *2019*
- Outstanding Undergraduate Thesis Award, Tianjin Municipal Education Commission *2019*
- Scholarships for Academic Excellence, Nankai University *2015 - 2017*

SKILLS

- Software: R, Python, SAS, Stata, Matlab, \LaTeX
- Languages: English (fluent), Mandarin (native)