XUDONG WEN

Hong Kong University of Science and Technology
xwenam@connect.ust.hk

EDUCATION

Hong Kong University of Science and Technology *2021 - 2026 (expected)*
Ph.D. in Finance (supervisors: Dong Lou, Jialin Yu)

The Wharton School, University of Pennsylvania *Spring 2025*
Visiting Scholar (sponsor: Winston Wei Dou)

Renmin University of China *2018 - 2021*
M.A. in Economics (with outstanding graduate award)

Nankai University *2014 - 2018*
B.A. in Economics (with outstanding graduate award)

RESEARCH INTERESTS

- Empirical Asset Pricing, Mutual Fund, Machine Learning

WORKING PAPERS

- **Trading Strategy Leakage** (Job Market Paper), sole author

  2025 FMA Doctoral Student Consortium + Special PhD Paper Presentations (scheduled)
  2025 EFA Doctoral Tutorial (scheduled)
  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 CICF, 2024 WFA, 2024 EFA*, 2024 CFRN Young Finance Scholars Forum*, 2024 Renmin University SFAF*, 2024 Greater China Area Finance Conference*, 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*, Hong Kong University of Science and Technology*, 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*, Jupiter Asset Management*, Korean Securities Association*

- **Information as a Constraint on Sanctions Enforcement**, with Avi Dutt, Abhiroop Mukherjee, George Panayotov, and Debjit Roy

  Presentations (* indicates presentation by co-authors):
  2025 EEA* (scheduled), Cheung Kong Graduate School of Business*, FMA Asia*, Hong Kong University*, Hong Kong University of Science and Technology*, Shanghai Advanced Institute of Finance*, The Education University of Hong Kong*, Tsinghua University*

PROFESSIONAL ACTIVITIES

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

RESEARCH ASSISTANT

- for Winston Wei Dou, The 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, Spring 2024*
- Intermediate Corporate Finance, HKUST Undergraduate *Fall 2023, Fall 2024*
- Empirical Methods in Finance, HKUST MSc *Fall 2022*

HONORS AND AWARDS

- 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)