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| http://www.bm.ust.hk/common/faculty.jpg   |  |  |  |  | | --- | --- | --- | --- | |  |  |  |  | |  | Yiwen, SHEN Assistant Professor Email:  Ph.D.  Columbia Business School, Decision, Risk, and Operations M.S. Columbia University, Financial Engineering B.S.  Peking University, Physics |   **Personal Link**: http://www.columbia.edu/~ys2784/research.html  **ACADEMIC AND PROFESSIONAL EXPERIENCE**   * Assistant Professor of ISOM, Hong Kong University of Science and Technology, 2021 – present * Quantitative Researcher (Intern), Cubist Systematic Strategies, 2018 * Quantitative Analyst (Intern), Bank of America Merrill Lynch, 2017 * Desk Strat, Morgan Stanley, New York, 2016   **http://www.bm.ust.hk/common/dot_line.jpg REVIEW ARTICLES**   * “Structural Estimation of Intertemporal Externalities on ICU Admission Decisions”, with Carri Chan, Fanyin Zheng, and Gabriel Escobar, submitted * “Dynamic Information Regimes in Financial Markets”, with Paul Glasserman and Harry Mamaysky, Major revision at Management Science * “Index-based Investing and Intraday Stock Dynamics”, with Meiqi Shi, reject & resubmit at Management Science * “Wealth Effect on Portfolio Allocation in Incomplete Markets”, with Chenxu Li and Olivier Scaillet, working paper   **http://www.bm.ust.hk/common/dot_line.jpg RESEARCH INTERESTS**   * Empirical modeling, data-driven decision making, healthcare operations * Asset pricing, information dynamics, financial engineering   **http://www.bm.ust.hk/common/dot_line.jpg**  **ONGOING PROJECTS**   * Operating Room Scheduling with Effects of Surgeon’s Daily Workload, with Carri Chan, Fanyin Zheng * Pricing Model for Credit Default Swaps with Text Data, with Harry Mamaysky and Hongyu Wu   **http://www.bm.ust.hk/common/dot_line.jpg**  **HONORS AND AWARDS**   * Second place in INFORMS HAS Paper Competition, 2021 * Chazen Research Grant, Columbia University, 2020 * Paul & Sandra Montrone Doctoral Fellowship, Columbia University, 2019, 2020 * Deming Doctoral Research Fellowship, Columbia University, 2019 * Silver Medalist in China Physics Olympiad, 2009 |