Yuanzhi Wang Ph.D. Candidate

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Education

Department of Decision Analytics and Operations, City University of Hong Kong Hong Kong, China

Ph.D. in Business Statistics 2022 - 2026 *(expected)*

- Advisor: **Prof. Guanhao Feng, Prof. Jingyu He**
- Research Area: Empirical Asset Pricing, Machine Learning, Deep Learning
- Research Interest: Asset Pricing, Machine Learning, Textural Analysis
- Courses: Probability Models, Mathematical Statistics, Stochastic Process, Operations Research, Econometrics, Empirical Asset Pricing

College of Business, City University of Hong Kong Hong Kong, China

MSc in Business and Data Analytics (QAB Stream) 2020 - 2021

- GPA: 3.89/4.30
- Scholarship: Outstanding Student Award

School of Business, Jilin University Changchun, China

B.M. in Financial Management 2015 - 2019

- GPA: 3.25/4.00

Working Paper

Deep Tangency Portfolio 2025.12

- with Guanhao Feng, Liang Jiang, Junye Li, and Yizhi Song.
- **R&R (second round) at Management Science**

Mosaics of Predictability 2024.02

- with Lin William Cong, Guanhao Feng, and Jingyu He.
- Presented at AFA, SoFiE, FMA Asia/Pacific, ARMC, CICF.

Heterogeneous Measures of Corporate Bond Liquidity 2025.06

- with Gregor Schwarzenbrunner.

Presentation
(* by Coauthors)

- **2025 Global AI Finance Research Conference**, Hong Kong SAR 2025.12
- **2025 SFS Cavalcade Asia-Pacific**, Beijing 2025.12
- **2nd IAS-SBM Joint Workshop Financial Econometrics in the Big Data Era**, Hong Kong SAR 2025.08
- **2025 Inaugural China Future Scholars in Finance Forum**, Beijing 2025.07
- **2025 China International Conference in Finance***, Shenzhen 2025.07
- **2025 Dishui Lake International Conference in Finance**, Shanghai 2025.05
- **2025 AFA Annual Meeting (Regular* and Poster)**, San Francisco 2025.01
- **2024 FinEML Conference***, Lugano 2024.11
- **17th Annual Risk Management Conference***, Singapore 2024.08
- **2024 Summer Institute of Finance Conference***, Xi'an 2024.07
- **13th FMA Asia/Pacific Conference**, Seoul 2024.07
- **16th Annual SoFiE Meeting**, Rio de Janeiro 2024.06
- **4th Big Data and Econometric Conference**, Xiamen 2024.04

Employment and Internships

Lab for AI-Powered Financial Tech Ltd. | Hong Kong, China 2021.07 - 2022.07

- Full-time Research Assistant.
- Clean financial news data and do sentiment analysis to predict asset returns.
- Calculate equity characteristics of the Chinese market for backtesting.
- Predict default of listed companies issuing bonds in the Chinese market.

Bank of Shanghai Data Processing Center. | Shanghai, China 2020.06 - 2020.07

- Intern at Big Data Application Department.
- Extract data from databases and help to edit the model's White Paper.
- Use SQL and Python to participate in the modeling and verification of model setup.

Teaching

Teaching Assistant:

- **University of Chicago, Booth School of Business**
  - BUSN#41800 Statistics, Executive MBA, 2025
    Instructor: **Prof. Christian B. Hansen**
- **City University of Hong Kong**
  - MS6221 – Predictive Modeling in Marketing, Postgraduate, 2025
  - MS4252 – Big Data Analytics, Undergraduate, 2024
  - CB2200 – Business Statistics, Undergraduate, 2023, 2024, and 2025
  - GE2262 – Business Statistics, Undergraduate, 2024
  - CB2203 – Data-driven Business Modeling, Undergraduate, 2023
  - MS5217 – Statistical Data Analysis, Postgraduate, 2022 and 2023 (Tutorial)
  - FB5721 – Operations Management, Postgraduate, 2022

Skills

Programming: Python, R, SAS, SQL, Linux, MATLAB.

Database: CRSP, Compustat, TRACE, Dow Jones, Wind, CSMAR.

Hobby: Clarinet (Orchestra President of College Students Art Troupe), Sports (soccer, basketball, table tennis, hiking, etc.)

Academic Services

Reviewers for: *Quantitative Finance*, *Expert Systems with Applications*.

Awards and Honors

- **Conference Grant**, City University of Hong Kong 2025.01
- **AFA PhD Student Travel Grant**, 2025 AFA Annual Meeting 2024.09
- **PhD Studentship**, City University of Hong Kong 2022-2026
- **Scholarship**, MScBDA (QAB) Outstanding Student Awards 2021.08
- **First prize**, "Outstanding Project" prize of Jilin University's "College Students Innovation and Entrepreneurship Training Program" 2018.05

References

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