

Yun Ling

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Education

Ph.D. in Finance and Business Economics	University of Southern California	2016
M.S. in Computer Science	University of Southern California	2014
B.S. in Mathematics	Fudan University	2008

Certification

Chartered Financial Analyst	CFA Institute	2016
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Experience

Research Intern	Los Angeles Capital Management	2016
Research Intern	National Bureau of Economic Research	2014
Editorial Assistant	Review of Asset Pricing Studies	2013
Instructor	USC Marshall School of Business	2013
Finance Intern	Industrial and Commercial Bank of China	2008

Research

Inefficient financial market study on China A shares

- Evaluate a new database including stock price and volume, trading, company fundamental, analysts' estimates and rating, and public opinion datasets for the study of China A-share market
- Construct China-specific factors for factor analysis and smart beta strategy
- Complete a paper documenting the efficacy of 195 factors and the combined signal's performance
- A simple additive signal gives an IC 1.5 times more than that for US small cap and doubles US large cap

The impact of VC on the life cycles of startups: winner-picking vs. value-adding

- Scrape the whole global database of TechCrunch until 2014
- Construct features on startups, VC syndicates, key personnel, and VC-startup pairwise relationships
- Build a multi-level HMM to model the life cycles of startups' growth, with and without VC funding
- Develop a scalable MCMC algorithm using Gibbs Sampler for estimation

Bubble, value, and Bitcoin's transaction

- Construct features on Bitcoin transaction's size, profitability, and number of counterparties
- Extend LDA model to infer the time-series of market sentiment and the cross-section of trader types
- Analyze Bitcoin block chain trades and decompose Bitcoin price to value and bubble components

Attention cascade on trading winners

- Scrape Google SVI data for US public equities traded on NYSE, NASDAQ, and AMEX until 2012
- Construct abnormal attention feature of retail investors that predicts stock return in the short term
- Find that lead-lag relationships between mutual fund trading and retail investors' attention
- Construct investment portfolios based on this attention cascade anomaly

Skills

Modeling	Causal inference for quasi-experiment (IV, 2SLS, RDD, PSM). Time series. Panel data. Multi-level models. Topic models. Bayesian networks. Dynamic programming.
Programming	Python. Stata. SAS. R. MATLAB. VBA. SQL. C++. Java. JavaScript. PHP. AWS. iMacros.