

# Jingjing Chen

Finance Group  
D'Amore-McKim School of Business  
Northeastern University  
Boston, MA 02115  
Cell: (509) 330-6578  
Email: [jin.chen@northeastern.edu](mailto:jin.chen@northeastern.edu)  
Website: <https://sites.google.com/view/jingjingchen>

## ACADEMIC POSITIONS

Visiting Assistant Professor in Finance, Northeastern University, D'Amore-McKim School of Business, 2021-Present

## EDUCATION

Ph.D. in Finance, Washington State University, 2016-2021

MSc in Accounting and Finance (with Distinction, First Place), Cardiff University, 2015-2016

B.A. in Economics, Zhongnan University of Economics and Law, 2012-2015

Exchange student at Cardiff University, UK, 2014-2015

## ACADEMIC INTERESTS

Research: Empirical Asset Pricing, Market Microstructure, Sustainable Investing, Derivatives, Machine Learning, Textual Analysis

Teaching: Financial Modeling, Investment, Financial Management, FinTech, Quantitative Finance, Data Analytics

## PUBLICATION

**Breaking VIX at Open: Evidence of Uncertainty Creation and Resolution** (with George J. Jiang, Chaowen Yuan and Dongming Zhu), *Journal of Banking and Finance*, 2021, Volume 124

## WORKING PAPERS

### **Asset Pricing Around Anticipated Announcements: A (Mood) Swing of Three Days**

- Presented at 2021 MFA Annual Meeting, 2020 FMA Annual Meeting, 2020 SFA Annual Meeting, Washington State University, University of Massachusetts Boston, Central University of Finance and Economics
- Semi-finalist for Best Paper Award in Investment at 2020 FMA

### **Earnings Announcement Beta and Accrual of Risk Premium** (with Linda H. Chen and George J. Jiang)

- Presented at 2021 International Conference of the French Finance Association (AFFI), 2020 AAA Annual Meeting\*, 2020 Canadian Accounting Association Annual Conference\*, 2020 SFA Annual Meeting, 2019 FMA Doctoral Student Consortium, 28<sup>th</sup> Annual Conference on PBFEM\*, Washington State University, Fordham University\*, University of International Business and Economics (\* Presented by the co-author)

## **WORK IN PROGRESS**

**The Market Effect of Social Norm Shifts: Evidence from Marijuana Legalization** (with David Chambers, Elroy Dimson and Tengfei Zhang)

**Information Transmission in Real-time prior to FOMC Meetings** (with George J. Jiang)

**US Single Stock Futures Market post Financial Crisis: A New Lease of Life?** (with George J. Jiang and Yoshiki Shimizu)

## **TEACHING EXPERIENCE**

Courses taught at Northeastern University

- FINA6207 Financial Modeling, Graduate, Fall 2021 – In progress
- FINA6203 Investment Analysis, Graduate, Fall 2021 – In progress
- FINA3303 Investments, Undergraduate, Fall 2021 – In progress

Courses taught at Washington State University

- FIN429 Financial Modeling, Spring 2021 – 4.3/5
- FIN429 Financial Modeling, Spring 2020 – 4.8/5
- FIN325 Introduction to Financial Management, Summer 2019 – 4.8/5
- FIN325 Introduction to Financial Management, Summer 2018 – 4.7/5
- FIN325 Introduction to Financial Management, Fall 2017– 4.3/5

## **ACADEMIC ACTIVITIES**

Discussant

2019 FMA Annual Meeting, 2020 SFA Annual Meeting

Session Chair

2020 SFA Annual Meeting

Reviewer

2020 CAAA Annual Conference, 2020 SFA Annual Meeting

## **AWARDS AND GRANTS**

- Outstanding Doctoral Student Teaching Award, Carson College of Business, Washington State University, 2021
- Academic Showcase, Washington State University, 2020
- FMA Doctoral Student Consortium, 2019
- GPSA Travel & Registration Grants, Washington State University, 2019
- Graduate Assistant Fellowship, Washington State University, 2016-present
- Sir Julian Hodge Prize First Place in Accounting and Finance, Cardiff University, 2017
- Beta Gamma Sigma Honor Society, 2017