

Jingjing Chen

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ACADEMIC POSITION

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

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 Jiang, Chaowen Yuan and Dongming Zhu), *Journal of Banking and Finance*, 2021, Volume 124

WORKING PAPERS

Asset Pricing Around Anticipated Macroeconomic Announcements: A (Mood) Swing of Three Days (with George Jiang)

- Presented at 2021 MFA Annual Meeting, 2020 FMA Annual Meeting, 2020 SFA Annual Meeting, Northeastern University, 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 Chen and George 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, 28th 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)

The Termination Effect of US Single Stock Futures (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

Program Committee and 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, 2016-2021
- Sir Julian Hodge Prize First Place in Accounting and Finance, Cardiff University, 2017
- Beta Gamma Sigma Honor Society, 2017