

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, Sustainable Investment, Market Microstructure,
Derivatives, Textual Analysis
Teaching: Investment, Corporate Finance, Financial Modeling, 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, Vol. 124

WORKING PAPERS

Information Intensity and Pricing of Earnings Announcement Risk (with Linda Chen and George Jiang)

- Presented at AFFI 2021, AAA 2020, CAAA 2020, SFA 2020, Annual PBFEM Conference 2020, FMA Doctoral Student Consortium 2019, Fordham University, Washington State University, University of International Business and Economics

High-Beta Stock Valuation around Macroeconomic Announcements (with George Jiang)

- Presented at MFA 2021, FMA 2020, SFA 2020, University of Iowa, Iowa State University, 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

Low-Risk Anomaly, Risk Aversion, and Uncertainty (with George Jiang, Andrew Zhang)

Positivity and Long-lasting Momentum (with George Jiang, Chenye Liu, and Dongming Zhu)

Do Investors Front Run the Regulation? Evidence from Marijuana Legalization (with David Chambers, Elroy Dimson and Tengfei Zhang)

SELECTED WORK IN PROGRESS

Someone Got to Do the Dirty Work: Impact Investing in Brown Stocks

The Termination Effect of US Single Stock Futures (with George Jiang and Yoshiki Shimizu)

TEACHING EXPERIENCE

Courses taught at Northeastern University

- FINA4219 Portfolio Management, Undergraduate, Spring 2023 scheduled
- FINA6207 Financial Modeling, Graduate/MBA, Spring 2023 scheduled
- FINA6207 Financial Modeling, Graduate/MBA, Fall 2022
- FINA3303 Investments (×2), Undergraduate, Fall 2022
- FINA4370 Financial Modeling (×2), Undergraduate, Spring 2022
- FINA6207 Financial Modeling, Graduate/MBA, Spring 2022
- FINA6207 Financial Modeling, Graduate/MBA, Fall 2021
- FINA3303 Investments, Undergraduate, Fall 2021
- FINA6203 Investment Analysis, Graduate/MBA, Fall 2021
- Teaching evaluation: average 4.7/5 Class size: average 40

Courses taught at Washington State University

- FIN429 Financial Modeling, Spring 2021
- FIN429 Financial Modeling, Spring 2020
- FIN325 Introduction to Financial Management, Summer 2019
- FIN325 Introduction to Financial Management, Summer 2018
- FIN325 Introduction to Financial Management, Fall 2017
- Teaching evaluation: average 4.8/5 Class size: average 40

ACADEMIC ACTIVITIES

Conference and Seminar Presentations (*by co-authors)

- 2022: University of Iowa*, Iowa State University*
- 2021: Northeastern University, Washington State University, Central University of Finance and Economics, International Conference of the French Finance Association (AFFI), MFA, FMA, Annual Conference on PBFEM
- 2020: Washington State University, Fordham University*, University of Massachusetts Boston, University of International Business and Economics, AAA Annual Meeting, CAAA, FMA, SFA (×2)
- 2019: FMA Doctoral Student Consortium, Washington State University

Discussant: FMA 2022, CICF 2022, SFA 2020, FMA 2019

Program Committee and Session Chair: SFA 2022, SFA 2020

Reviewer: SFA 2022, CAAA 2020, SFA 2020

Other service: Guest speaker at Smart Woman Securities (SWS) 2022, 2021

AWARDS AND GRANTS

- Outstanding Doctoral Student Teaching Award, Washington State University, 2021
- Semi-finalist for Best Paper Award in Investment at 2020 FMA
- 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

SOFTWARE/PROGRAMMING SKILLS

Python, SAS, STATA, R, MATLAB, Excel VBA