

EDUCATION

Iowa State University, Department of Statistics <i>Ph.D. in Statistics</i>	June 2023
Iowa State University, Department of Statistics <i>M.S. in Statistics</i>	August 2020
Fudan University, School of Management <i>B.S. in Statistics</i>	June 2016

EMPLOYMENT

Xiamen University Assistant Professor	September 2023 - present The Paula and Gregory Chow Institute for Studies in Economics
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WORKING PAPERS

- Fundamental Anomalies Revise & Resubmit at *Management Science*
with Erica X.N. Li, Shujing Wang, and Cindy Yu
SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3783526
- Cross-Sectional Analysis of Conditional Stock Returns: Quantile Regression with Machine Learning
with Haitao Li and Cindy Yu
Student Paper Award, American Statistical Association B&E Section, 2022
- Estimation of Treatment Effects Without Ignorability Using Observational Study
with Cindy Yu and Zhonglei Wang
- The Global Change in Corporate Production Function
with Erica X.N. Li and Dan Su

WORK IN PROGRESS

- Dynamic Conditional Portfolio Policies: From Times-series to Cross-section
with Haitao Li and Cindy Yu
- Predicting Extreme Stock Returns in the Cross Section: Machine Learning with Bayesian Optimization
with Zihao Chen, Haitao Li, and Cindy Yu

TEACHING

STAT 101 (undergraduate), Iowa State University	Fall 2018 & Spring 2019
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AWARDS AND HONORS

Research Excellent Award, Iowa State University	2022
Vince Sposito Statistical Computing Award, Iowa State University	2022
Best Student Paper Award, 2022 ASA B& E Section	2022
George W. Snedecor Award (first place in the Ph.D. qualification exam), Iowa State University	2020

PRESENTATIONS

Journal of Finance and Data Science Conference (invited), Beijing	August 2023
2022 Financial Management Association Annual Meeting (invited), Atlanta, GA	October 2022
The 75th anniversary of the Iowa State University Department of Statistics (poster), Ames, IA	Sept. 2022
SoFiE Financial Econometrics Summer School 2022, Online	August 2022
Joint Statistical Meeting 2022 (invited), Washington, DC	August 2022
5th International Conference on Econometrics and Statistics (invited), Online	June 2022

SKILLS

Languages: Mandarin (native), English (fluent)
Programming: Python, R, SAS, MATLAB, C/C++, Linux/Bash