

PUBLICATIONS

Vikas Agarwal, Lei Jiang and Wen Quan, 2020. Why Do Mutual Funds Hold Lottery Stocks?

Journal of Financial and Quantitative Analysis, forthcoming

-University of Houston*, University of North Carolina at Charlotte, University of California, Riverside*, Indian School of Business*, Indira Gandhi Institute of Development Research*, University of Virginia*, Baruch College*, 2018 Tsinghua Finance Workshop, 2018 Best paper award, WRDS Advanced Research Scholar Program, the Wharton School, University of Pennsylvania

-- Covered by *ETF.com*, *Yahoo Finance*

Jeffrey A. Busse, Lei Jiang and Yuehua Tang, 2020. Double Adjusted Mutual Fund

Performance, **Review of Asset Pricing Studies**, forthcoming

-Singapore Management University*, Emory University*, Georgia State University*, University of Puerto Rico*, Peking University, PBC School of Finance at Tsinghua University, Cheung Kong Graduate School of Business, Louisiana State University*, University of International Business and Economics, SMU Finance Summer Camp 2015*, **2015 Citigroup Global Quant Conference***, **42nd Annual Meeting of the European Finance Association***, University of Georgia, University of Melbourne*, The University of New South Wales*, **AFA 2016***, **CICF 2017***

SSRN's Top Ten download list for: *Risk Management eJournal*

Jeffrey A. Busse, Tarun Chordia, Lei Jiang and Yuehua Tang, 2020. Transaction Costs, Portfolio Characteristics, and Mutual Fund Performance, **Management Science**, forthcoming

-University of Rochester*

Lei Jiang, Ke Wu, Guofu Zhou and Yifeng Zhu, 2020. Stock Return Asymmetry: Beyond Skewness, **Journal of Financial and Quantitative Analysis** volume 55, issue 2, 357-386 (Lead Article)

-Tsinghua University*, Central University of Finance and Economics*, Shanghai University of Finance and Economics*, Emory University*, South University of Science and Technology of China*, 8th China Finance Review International Conference*, Washington University in St. Louis*, Renmin University, Shanghai Tech University*, San Francisco State University*, Midwest Finance Association 2016*, 9th Annual Society for Financial Econometrics Conference*, World Finance Conference (New York, Manhattan), **CICF 2016***, Case Western Reserve University*, 5th ITAM Finance Conference*, 2016 Annual Meeting of the Financial Management Association International*

SSRN's Top Ten download list for: *Other Econometric Modeling: Capital Markets - Asset Pricing (Topic)*

Lei Jiang, Jinyu Liu and Baozhong Yang, 2019. Communication and Comovement: Evidence from Online Stock Forums, **Financial Management**, volume 48, issue 3, 1-30

-2014 China Finance Review International Conference*, Central University of Finance and Economics*, Georgia State University*, PhD symposium of National Mathematical Economics at Xiamen University*(Winner, Best paper in the area of Finance), Federal Reserve Bank of Atlanta*, Peking University*, 2015 CICF (Shen Zhen) (Winner, Yihong Xia Best Paper Award), 2016 Annual Meeting of the Financial Management Association International*, 25th European Financial Management Association (EFMA) *, The second annual volatility institute conference*, Virginia Polytechnic Institute and State University*, Florida State University*

SSRN's Top Ten download list for: *ERN: Information Asymmetry Models (Topic)*

Lei Jiang, Esfandiar Maasoumi, Jiening Pan and Ke Wu, 2018. A Test of General Asymmetric Dependence, **Journal of Applied Econometrics**, volume 33, issue 7, 1026-1043.

-Emory University*, South University of Science and Technology of China*, Renmin University*, National School of Development at Peking University*, Nankai University*, 9th Annual Society for Financial Econometrics Conference*,

International Association for Applied Econometrics (IAAE 2016), the national Postdoctoral financial forum* (Winner, Best Paper Award)*

Lei Jiang, Ke Wu and Guofu Zhou, 2018. Asymmetry in Stock Comovements: An Entropy Approach, **Journal of Financial and Quantitative Analysis**, volume 53, issue 4, 1479-1507.

-2014 Tsinghua Finance Workshop, Emory University*, Washington University in St. Louis*, Cornerstone Research*, Georgia State University, Harbin Institute of Technology, 2015 CICF (Shen Zhen)*, 2015 Tsinghua Finance Workshop, 8th China Finance Review International Conference* (Winner, GTA Best Paper Award), 2015 Five-Star Workshop in Finance*, Peking University*, Case Western Reserve University*, 2017 Midwest Finance Association Annual Meeting**

SSRN's Top Ten download list for: Capital Markets: Asset Pricing & Valuation eJournal

Lucy F. Ackert, Lei Jiang and Qi Li, 2016. Experiments on Electronic Double Auctions and Abnormal Trades, **Southern Economic Journal**, volume 83, issue 1, 87-104.

*-Southern Economic Association 84th Annual Meetings**

Lucy F. Ackert, Lei Jiang, Hoan Soo Lee and Jie Liu, 2016. Influential Investor in Online Stock Forum, **International Review of Financial Analysis**, 45, 39-46.

Lucy F. Ackert, Yaru Huang and Lei Jiang, 2015. Investor Sentiment and Price Limit Rules, **Journal of Behavioral and Experimental Finance**, 5, 15-26.

Lei Jiang (solo author), 2014. Stock Liquidity and the Taylor Rule, **Journal of Empirical Finance**, 28, 202-214.

-Emory University, Financial Management Association International Annual Meetings, 2011

Lei Jiang (solo author), 2011. Order imbalance, liquidity and market efficiency: evidence from the Chinese stock market, **Managerial and Decision Economics**, 32, issue 7, 469-480.

-Emory University

WORKING PAPERS

“Quantifying Diseconomies of Scale for Mutual Funds”, with Cuixia Li, Ying Liao, and Liang Peng, Working Paper, 2020 (under review)

“On Test of Market Timing using Daily Mutual Fund Returns” with Jing Ding, Xiaohui Liu, and Liang Peng, Working Paper, 2020 (under review)

“Bootstrap Analysis of Mutual Fund Performance”, with Haitao Huang, Xuan Leng, and Liang Peng, Working Paper 2020 (under review)

“Artificial Market Timing in Mutual Funds”, with Jeffrey A. Busse, Jing Ding, and Yuehua Tang, Working Paper 2020 (under review)

“Lottery preference and Anomalies”, with Quan Wen, Guofu Zhou and Yifeng Zhu, Working Paper, 2020

-UIUC

“Testing time series momentum using predictive regression”, with Liang Peng, Zhongling Qin, and Bingduo Yang, Working Paper 2020 (under review)

“Investor Attention and Commonalities across Asset Pricing Anomalies” with Jinyu Liu, Lin Peng and Baolian Wang, Working Paper, 2018 (under review)

-University of International Business and Economics*, Central University of Finance and Economics*, Beihang University*, Nankai University*, Shanghai University of Finance and Economics*, 2017 PhD symposium of Finance at Xiamen University*, City University of New York Baruch College*, Renmin University*, 2017 FMA Asia/Pacific Conference*, CICF 2017, 2017 Annual Meeting of the Financial Management Association International*, 2018 Midwest Finance Association Annual Meeting*, China International Forum on Finance and Policy*, SWUFE*

“Daily Mutual Fund Market Timing based on Dynamic Conditional Beta”, with Jeffrey A. Busse, Jing Ding and Ke Wu Working Paper, 2020 (under review)

- Nanjing University*, 12th International Accounting & Finance Doctoral Symposium*, PBC School of Finance at Tsinghua University*, Southwestern University of Finance and Economics *, Peking University*

“Stochastic Dominance in Mutual Fund Return”, with Quan Wen, Ke Wu and Mengfan Yin, Working Paper, 2019

“Mutual Fund Performance Predictability: Evidence from Information Aggregation”, Jing Ding, David Rapach, Guofu Zhou, Working Paper, 2020

Washington University in St. Louis*

不可观测的公司与经理人特征对高管薪酬的影响—来自中国上市公司的证据，合作者：李旻文，杨玺。《经济学报》，2015年1期96-123页

-南开大学公司治理国际研讨会（2013），北京大学第一届中国财务与会计学术研讨会（2013）

投资者情绪与个股波动关系的微观检验，合作者：何平，吴添，伍良杰。《清华大学学报（自然科学版）》，2014年54卷5期655-663页

中国个人征信体系对美国经验借鉴研究，合作者：姜明辉，刘玉山，杨唯一。《商业研究》，2005年12期108-110页

线性判别式分析在个人信用评估中的应用，合作者：姜明辉，王雅林。《管理科学》，2003年1期53-55页

税制改革能否改善上市企业的短视动机：基于研发创新视角，合作者：刘津宇，倪晓然，2019年工作论文

Referee: Management Science, Journal of Financial and Quantitative Analysis, Journal of Business and Economic Statistics, Journal of Financial Markets, Journal of Banking and Finance, Journal of Empirical Finance, Journal of Economic Dynamics and Control, International Review of Economics and Finance, Pacific Basin Finance Journal (×2), Managerial and Decision Economics, Empirical Economics, Asia-Pacific Journal of Financial Studies, Econometric Review, International Review of Finance (×2), China Finance Review International (×2), Emerging Markets Finance and Trade (×2), Journal of Financial Research.

External Reviewer: Hong Kong Research Grants Council (RGC) (×3)

Session Chair: Session 131: Asset Pricing in World Finance Conference 2016 (New York, Manhattan)

Session Organizer: Session 160: Financial Intermediaries and Return Predictability in Financial Management Association (FMA) Annual Conferences (2019)

Reviewer Committee: World Finance Conference 2017, 2019 FMA Annual Meeting, WRDS Advanced Research Scholar Program, 2019

Discussant: CICF 2014 (two papers), 2014, 2015, 2016, 2017, 2018 Tsinghua Finance Workshop, CICF 2016 (two papers), World Finance Conference 2016 (New York, Manhattan), CICF 2018, CFRC 2018

Membership: American Economic Association, Financial Management Association, EFA,
WFA, SFS, SEA