Jian FENG (冯健)

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Faculty of Business and Economics, The University of Hong Kong

Education

The University of Hong Kong	2021.09 – Present
Ph. D. Candidate in Finance	
The London School of Economics and Political Science	2023.09 – 2024.03
Visiting Scholar	
Renmin University of China	2018.09 – 2021.06
Master of Finance	
Renmin University of China	2014.09 – 2018.06
Bachelor of Financial Engineering	
Bachelor of German	

Research

I work on empirical asset pricing, behavioral finance, and applied econometrics. My research topics are related to economic linkages, behavioral biases, and textual analysis.

Working Papers

- **Peer-characteristics are Covariances: An IPCA approach Towards Economic Linkages**

(Job Market Paper)

- **Economic Links from Bonds and Cross-Stock Return Predictability**

(Coauthored with Xiaolin Huo, Xin Liu, Yifei Mao, and Hong Xiang)

Journal of Financial Economics, R&R.

Presented at Financial Management Association Europe Conference (2022), China International Risk Forum (2022), Asian Meeting of the Econometric Society (2022), Financial Markets and Corporate Governance (2022), PKU-NUS Annual International Conference on Quantitative Finance and Economics (2022), PKU-THU-RUC Joint PhD Forum (2022, Best Paper Award), 2nd Credit Scoring and Credit Rating Conference (2022, Best Student Paper Award), Renmin University Brownbag Seminar (2022), HKU Brownbag Seminar (2022).

- **Inflation in the Cross-section: Separating Winners from Losers**

(Coauthored with Shiyang Huang, Charles M. C. Lee, and Yang Song)

Presented at Western Finance Association Annual Meeting (2022), SFS Cavalcade Asia-Pacific (2022).

- **Endogenous Formation of Guaranteed Loan Networks**

(Coauthored with Shiyang Huang, Xinhai Liu, Dong Lou, and Kathy Yuan)

Presented at Australasian Finance and Banking Conference (2023), 中国金融学科年会 (2023).

- **Conditional Asset Pricing with Text-Managed Portfolios**

(Coauthored with Jiantao Huang, Shiyang Huang, Ran Shi)

Publications

- Jian Feng, and Xin Liu. **No More Free Lunch: The Increasing Popularity of Machine Learning and Financial Market Efficiency**. *Economic and Political Studies*, 2024.
- Guohui Guan, Zongxia Liang, and Jian Feng. **Time-consistent Proportional Reinsurance and Investment Strategies under Ambiguous Environment**. *Insurance: Mathematics and Economics*, 2018.
- Lin He, Jian Feng, and Shuhua Zhang. **Application of the Counter-cyclical Strategy in Portfolio Insurance Based on Mean-reverting Property**. *Insurance Studies*, 2017.

Teaching Experiences and Certificates

Certificate in Teaching and Learning in Higher Education, HKU	2024
Teaching Assistant, Corporate Finance (PMBA), HKU	2022

Honors and Awards

Postgraduate Scholarship, HKU	2021 – Present
Ph. D. Entrance Scholarship, HKU	2021
Academic Scholarship, Renmin University of China, Second Class	2020
Graduation with Honors, Beijing	2018
Interdisciplinary Contest in Modelling (ICM), Honorable Mention	2017
Collegiate Computer System & Programming Contest (CCSP), Silver Medal	2016
The International Collegiate Programming Contest - Asia Regional Contest China Final, Bronze Medal	2016
Mathematical Contest in Modelling (MCM), Honorable Mention	2016
National Scholarship	2015

Skills

Coding: Python, C++, Pascal, Fortran

Statistical software: SAS, Matlab, R, Stata

Languages: Mandarin, English, German (PGG 4/8)