Peixuan Yuan (袁佩轩)

School of Finance
Renmin University of China
59 Zhongguancun Street
Haidian District Beijing, 100872, P.R. China

Phone: +86 15110321310
E-mail: peixuan.yuan@ruc.edu.cn
Website: https://www.peixuanyuan.com

ACADEMIC APPOINTMENT

Renmin University of China, School of Finance — Beijing, China

Assistant Professor of Finance — 2021.9 – Current

EDUCATION

Ph.D. in Finance, Rutgers University, NJ, USA — *2016.9 – 2021.5*

M.S. in Quantitative Finance, Rutgers University, NJ, USA — *2015 – 2016*

B.S. in Remote Sensing and Information Engineering, Wuhan University — *2011 – 2015*

AREAS OF SPECIALIZATION

Empirical Asset Pricing, Derivatives Valuation, Machine Learning, Big Data

PUBLICATIONS

1. *A New Model for the Joint Valuation of S&P 500 and VIX Options: Specification Analysis*, 2023, ***Management Science***, Accepted. *(Sole Author)*
2. *Time-Varying Skew in VIX Derivatives Pricing*, 2022, ***Management Science***, 68 (10), 7761-7791. *(Sole Author)*
3. *The Causal Relationship between Social Media Sentiment and Stock Return: Experimental Evidence from an Online Message Forum*, 2022, with Xinjie Wang, Zhiqiang Xiang and Weike Xu, ***Economics Letters***, 216, 110598.

WORKING PAPERS

4. *Can Asymmetric Information in Corporate Bonds Predict Equity Market Return?* with Sophia Li and Guofu Zhou.
5. *Risk Momentum: A New Class of Price Patterns*, with Sophia Li and Guofu Zhou, ***Submitted***.
6. *Granular Information and Sectoral Movements*, with Hao Jiang and Sophia Li, ***Submitted***.

7. *Risk Momentum of Corporate Bonds*, with Sophia Li and Guofu Zhou.
8. *Pricing Implications of Option-Implied Tail Risk*, with Yangru Wu.
9. *Gambling Preference in Loser Stocks Everywhere*, ***Submitted***.

SELECTED WORK IN PROGRESS

10. *News Gives Rise to Every Momentum: Global Evidence.*
11. *Currency Risk Momentum*, with Ilias Filippou, Sohpia Li, Guofu Zhou.
12. *Modeling Sovereign CDS Returns*.

GRANTS AND AWARDS

Young Scientists Fund of the National Natural Science Foundation of China	2023
First Prize for Outstanding Research Achievement, Renmin University of China	2023
Nomination for Best Paper of the Year 2023 (Top 35), PwC 3535	2023
Spark Program Research Grant, Renmin University of China	2023
Team Building Research Grant for the Key Program of the National Natural Science Foundation of China	2023
Special Research Projects Grant, Renmin University of China	2022
"Distinguished Scholars" Young Scholars, Renmin University of China	2021
Dean's Fund Summer Research Fellowship, Rutgers Business School	2017 – 2020
TA/GA Professional Development Fund, Rutgers Business School	*2018*
Ph.D. Full Scholarships, Rutgers University	2016 – 2020

SEMINAR AND CONFERENCE PRESENTATIONS

2023:

SFS Cavalcade North America, CICF Annual Meeting, Renmin University, Hong Kong Conference for Fintech, AI, and Big Data in Business, Hunan Normal University, Hunan University, Jiangxi University of Finance and Economics, Tsinghua University, Xian Jiaotong University, Nanjing University, Tongji University

2022:

China Fintech Research Conference, 3rd International Fintech Research Forum, FMA Annual Meeting, New Zealand Finance Meeting, Australasian Finance and Banking Conference, MFA Annual Meeting, Capital University of Economics and Business, Peking University, Fudan

University, Washington University in St. Louis, Boston College, Rutgers Business School, Georgia State University

2020/2021:

Rutgers Business School, SoFiE Annual Conference, University of Georgia, Washington University in St. Louis, Baruch College, Fordham University, UMass Amherst, Five Star Workshop 2021, Global AI Finance Research Conference, Paris December Finance Meeting, Annual Conference in Digital Economics, FMA Annual Meeting, Merrill Lynch International, Capital University of Economics and Business, Southern University of Science and Technology, Peking University HSBC Business School, City University of Hong Kong, Renmin University, Shenzhen University, Shanghai University of Finance and Economics, Xiamen University, Central University of Finance and Economics, The Hong Kong University of Science and Technology (Guangzhou)

TEACHING EXPERIENCE

Instructor — *Renmin University*

- Investment (Undergraduate) — *Fall 2022, 2023*
- Introduction to Fintech (Master) — *Fall 2022, 2023*
- Advanced Derivatives (Ph.D.) — *Spring 2022, 2023*

Lecturer of Professional Practice — *Rutgers Business School*

- Research Method in Finance (Master) — *Fall 2020*
- Research Method in Finance (Master) — *Scheduled, Spring 2021*
- Financial Management for Finance Majors — *Scheduled, Spring 2021*

Course Instructor — *Rutgers Business School*

- Corporate Finance — *Summer 2019*

Workshop Instructor — *Rutgers Business School*

- SAS Programming (MFinA) — *Summer 2020*

INDUSTRY EXPERIENCE

Summer Quantitative Associate — *Barclays Capital, New York*

- Quantitative Analytics Practice (Desk Strategy, Credit Risk) — *Summer 2022*