SIYUAN WU

Department of Finance, CUHK Business School
siyuanwu@link.cuhk.edu.hk

EDUCATION

The Chinese University of Hong Kong 2020-2025 (expected)
Ph.D. in Finance

Renmin University 2017-2020
MPhil in Economics

Xiamen University 2013-2017
B.A in Economics

RESEARCH INTERESTS

Empirical Asset Pricing, Mutual Funds, Market Microstructure, Investment

WORKING PAPERS

How Index Funds Reshape Intraday Market Dynamics
With Wenxi Jiang (CUHK) and Chen Yao (CUHK)
Presentation: CICF2023, Emory, HKU, NUS, RUC, PBC Tsinghua, CUHKSZ, CUHK, UNSW

Balance Sheet Financial Flexibility
With Sudipto Dasgupta (CUHK) and Erica X.N. Li (CKGSB)
CICF2023 Best Paper Award
Presentation: AFA2024(schedule), CICF2023, VICIF2023, ANU, CUHK, HKUST, University of Manchester

WORKING IN PROGRESS

Volatility Control Mechanisms: The Evidence from Hong Kong
With Kalok Chan (CUHK) and Giorgio Valente (HKIMF)
R&R at **Journal of Financial Market**

Measure the Impact of Government Participation: A Demand System Approach

TEACHING EXPERIENCE

FINA6252 Empirical Asset Pricing (PhD), TA for Chanik Jo	2023 Spring
FINA4120A Fixed Income Securities Analysis (Undergraduate), TA for Changhuyn Ahn	2022 Fall
MGNT5581G Sustainable Finance (MiM), TA for Kalok Chan	2021, 2022 Spring

PROFESSIONAL EXPERIENCE

Academic

Full-time research assistant for Chen Yao, CUHK	April 2019 - June 2020
PhD reading group organizer	2022 Fall

Industry

External research consultant, Worldquant LLC	Oct 2016 - Oct 2019