

Kailun Zhang

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The Chinese University of Hong Kong
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Education

The Chinese University of Hong Kong, Hong Kong SAR, China Aug 2020-Present
Ph.D. Student in Finance, Business School

Renmin University of China, Beijing, China Sep 2017-June 2020
M.A. in Finance, Hanqing Advanced Institute of Economics and Finance

Renmin University of China, Beijing, China Sep 2013-June 2017
B.A. in Finance, School of Finance

Research Interests

Behavioral Finance; Empirical Asset Pricing

Research Activities

Research Assistant of HKU FBE Oct 2018-Jan 2019
Supervisor: Prof. Shiyang Huang

Main Job: Data Cleansing, Proofreading and Replicating Anomalies

Experience: Assistance in Data Cleansing of *Public Market Players in the Private World: Implications for the Going-Public Process*

Research Assistant of Prof. Dong Lou Jan 2018-July 2020

Main Job: Robustness Check, Replicating Anomalies, Data Cleansing

Experience: Assistance in Robustness Check of *Comomentum: Inferring Arbitrage Capital from Return Correlations*; Assistance in replicating anomalies in *Replicating Anomalies*, 2019 RFS; Assistance in collecting data from SEC Litigation Files; Assistance in constructing Chinese Three Factors Presented by Prof. Dong Lou on 2018 Hanqing Spring Workshop of Finance

Honors and Awards

The 2013-2014 School Year and 2014-2015 School Year Merit Student

The 2013-2014 School Year and 2014-2015 School Year Scholarship of Academic Excellence

The 2015-2016 School Year Scholarship of Academic Excellence

Honorable Graduates of School of Finance, 2017

RUC Postgraduate Scholarship, 2017-2020

Additional Skills

Language: English (Fluent), Cantonese (Fluent), Mandarin Chinese (Native)

Financial Database: CRSP, Compustat, I/B/E/S, DealScan, EDGAR, Wind, CSMAR

Software: SAS, Stata, Matlab, Eviews, LaTeX