

SHIDONG SHAO

CUHK BUSINESS SCHOOL, THE CHINESE UNIVERSITY OF HONG KONG

EMAIL: shidongshao@link.cuhk.edu.hk

EDUCATION

The Chinese University of Hong Kong	2022–present
Ph.D. Candidate in Finance	
Cornell University	2024–2025
Visiting Ph.D. Student	
Nanyang Technological University	2021–2022
M.Sc. in Financial Engineering	
Zhejiang University	2017–2021
B.A. in Finance, Chu Kochen Honors College	

RESEARCH INTERESTS

Asset Pricing, High-frequency Trading, and Market Microstructure

WORKING PAPERS

Supply-based Asset Pricing with Chen Yao, Mao Ye, and Jason J. Zou

Presentations: CICF 2025, Esade Spring Workshop 2025, CFTRC 2025, CCER SI 2025, Cornell, Stockholm Business School, Vienna Graduate School of Finance

Information Aggregation and Market Feedback with Chen Yao and Wei Zhu

Under Review

Presentations: FMA Asia/Pacific 2024, SFA 2024, CUHK, UMN, UWRF

Intraday and Overnight Stock Return Predictability of Intraday Signed Options Trading Volume with Tse-Chun Lin and Xingguo Luo

Presentations: CUHK

The Skewness Information of Chinese Option Market: A High-Frequency Perspective with Xiaoli Yu and Xingguo Luo

Under Review

Presentations: ICFOD

PRESENTATIONS

2025: CICF*, China Fintech Research Conference*, China Center for Economic Research Summer Institute*, Esade Spring Workshop*, CUHK (scheduled), Cornell University*, Stockholm Business School*, Vienna Graduate School of Finance*

2024: SFA, FMA Asia/Pacific, CUHK (×2), University of Wisconsin-River Falls*, University of Minnesota*

2023: CUHK

** presented by co-authors*

TEACHING EXPERIENCE

The Chinese University of Hong Kong, Teaching Assistant

Fixed Income Securities Analysis (undergraduate, 5.70/6.00) 2023

Financial Management (undergraduate) 2022

Algorithmic Trading Strategies and HFT (undergraduate) 2022

INDUSTRIAL EXPERIENCE

Dadi Futures Co., LTD. Jul–Aug 2020

Assistant of Investment Department Hangzhou

Meixin (MX) Global Jan–Feb 2020

Tech Investment Research Program New York

HONORS AND AWARDS

Postgraduate Studentship, CUHK 2022

MSc Financial Engineering Scholarship (SG\$12,000), NTU 2021

Excellent Graduate, ZJU 2021

Meritorious Winner of Mathematical Contest in Modeling, COMAP 2020

Zhejiang University Scholarship (Third Prize), ZJU 2018–2020

Academic Excellent Award, ZJU 2018–2020

MISCELLANEOUS

Programming & Software: Python, SAS, Stata

Language: English (Fluent), Mandarin (Native)