Curriculum Vitae
JIANFENG SHEN

Contact

Address:
The University of New South Wales
Australian School of Business
School of Banking and Finance
Sydney, NSW 2052, Australia

Tel: 61-2-93854581
Fax: 61-2-93856347
Email: jianfeng.shen@unsw.edu.au
jianfeng.shen99@gmail.com

Education

PhD in Finance, 2009
NUS Business School, National University of Singapore

Visiting PhD Student, 2008.1 – 2008.6
Kellogg School of Management, Northwestern University

M.A. candidate in Management, 2000 – 2002
School of Management, Xiamen University

B.A. in Economics, 2000
School of Economics, Zhejiang University

Employment and Appointment

The University of New South Wales, Australian School of Business, School of Banking and Finance

- Lecturer of Finance, August 2008 – present

Areas of Interest

Research: Empirical asset pricing and market microstructure

- Price co-movement
- The property and pricing of idiosyncratic volatility
- The effect of information release on the behavior of price and trading
- Accounting-based valuation models

Teaching: Investment, Financial Institute Management, Corporate Finance

Working Paper

Information markets, analysts, and co-movement in stock returns, November 2008, with Allaudeen Hameed, Randall Morck and Bernard Yeung (we are currently updating the paper and the revised version will be posted on-line soon)

Investor extrapolation and expected returns, March 2009, with Wen He

Idiosyncratic volatility: information or noise?, February 2009

The relationship between the frequency of news release and the information asymmetry: The role of uninformed trading, October 2008, with Srinivasan Sankaraguruswamy and Takeshi Yamada (we are currently updating the paper and the revised version will be posted on-line soon)

Impact of firm-specific public information on the relation between prices and trading, Aug 2006, with Srinivasan Sankaraguruswamy and Takeshi Yamada

Relationship between autocorrelation in trading volume and public information arrival, March 2006, with Srinivasan Sankaraguruswamy

Invited Conference and Seminar Presentations

(Incl. presentations by coauthors)

Information markets, analysts, and co-movement in stock returns

- Financial Intermediation Research Society Annual Meeting, Prague, May 2009

Idiosyncratic Volatility: Information or Noise?

- Department of Accounting and Finance, Lancaster University, Feb 2008
- Business School, University of Adelaide, Nov 2007
- Doctoral Student Consortium, Financial Management Association annual meeting, Orlando, Oct 2007

The relationship between the frequency of news release and the information asymmetry: The role of uninformed trading

- Department of Finance, Concordia University, Feb 2008
- China International Conference in Finance annual meeting, Chengdu, July 2007
- Financial Management Association annual meeting, Orlando, Oct 2007
- Australian Finance and Banking annual conference, Sydney, Dec 2007

Impact of Firm-specific Public Information on the Relation between Prices and Trading

- European Finance Association annual meeting, Zurich, Aug 2006
- Financial Management Association annual meeting, Salt Lake City, Oct 2006. Selected for “Top 10 percent Program of Program session”
- American Accounting Association annual meeting, Washington D.C., Aug 2006

Relationship between autocorrelation in trading volume and public information arrival

- Australian Finance and Banking annual conference, Sydney, Dec 2007

Discussant

- Financial Management Association annual meeting, Orlando, Oct 2007

Teaching Experience

The University of New South Wales

- FINS3630 Bank Financial Management
- FINS5530 Financial Institution Management

National University of Singapore

- FIN2004 Finance (Tutor)

Professional Certificate

- Passed CFA level 3 exam; Qualified for CFA designation after obtaining required working experiences

Academic Awards and Honors

- Doctoral Student Consortium, Financial Management Association 2007 annual meeting
- Student Travel Award, American Finance Association 2007 annual meeting
- President Graduate Fellowship, National University of Singapore, 2005 and 2007

Professional Affiliation

- American Finance Association
- European Finance Association
- Financial Management Association