Wenxi (Griffin) Jiang

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Academic Positions

Department of Finance, CUHK Business School, The Chinese University of Hong Kong (CUHK)
Assistant Professor — 2015 – Present

Education

Yale University, New Haven, Connecticut, U.S.A.
Ph.D., Financial Economics — 2015
Dissertation committee co-chairs: Nicholas Barberis and William Goetzmann

Renmin University, Beijing, China
M.S., Finance — 2009
B.A., Management — 2007

Publication

Refereed

1. "Attention to Global Warming" (with D. Choi and Z. Gao), 2019, *Review of Financial Studies*, forthcoming
2. "Daily Price Limits and Destructive Market Behavior" (with T. Chen, Z. Gao, J. He, and W. Xiong), *Journal of Econometrics*, 208.1 (2019): 249-264.
3. "Trading for Status" (with H. Hong, N. Wang, and B. Zhao), *Review of Financial Studies*, 27.11 (2014), 3171-3212.
4. "Outsourcing Mutual Fund Management: Firm Boundaries, Incentives, and Performance" (with J. Chen, H. Hong, and J. Kubik), *Journal of Finance*, 2013, 68: 523-558.

Invited

1. "Measuring the Carbon Exposure of Institutional Investors" (with Darwin Choi and Zhenyu Gao), 2019, *Journal of Alternative Investments*, forthcoming
2. "Investment Funds in China" in Marlene Amstad, Guofeng Sun and Wei Xiong (Eds): The Handbook of China's Financial System (Chapter 15), 2019, *Princeton University Press*, forthcoming
3. "A Response to 'Diseconomies of Scale in the Actively-Managed Mutual Fund Industry: What Do the Outliers in the Data Tell Us?' by Adams, Hayunga, and Mansi" (with Harrison Hong), 2018, *Critical Finance Review*, Vol.7: No.2, 373-377.

Working Papers

1. The Whack-A-Mole Game: Tobin Taxes and Trading Frenzy (with Jinghan Cai, Jibao He, and Wei Xiong), 2019
   -R&R at the Review of Financial Studies

2. Leveraged Speculators and Asset Prices, 2015, Online Appendix, Updated 2019
3. Riding the Credit Boom (with Christopher Hansman, Harrison Hong, Jane Liu, Juanjuan Meng), 2018,
   -Winner of "Paper of the Year" Award, China International Forum on Finance and Policy 2018
4. Alpha Go Everywhere: Machine Learning and International Stock Returns (with Darwin Choi and Chao Zhang), 2019
5. U Disappeared: Index Funds and the Shift of Diurnal Patterns (with Chen Yao), 2019
6. Growing Beyond Performance (with Mindy Xiaolan), 2017
7. A Liquidity-Based Stock Network (with Zhenyu Gao and Da Tian), 2016
8. Financial Innovation, Investor Behavior, and Arbitrage: Evidence from the ETF Market (with Hongjun Yan), 2016,
9. When Some Investors Head for the Exit (with Harrison Hong), 2012

Research Grants & Awards

Principal Investigator, Research Grants Council of Hong Kong	
General Research Fund, Amount Awarded: HKD$454,782	2016 – 2019
Early Career Scheme, Amount Awarded: HKD$544,000	2018 – 2021
Faculty Teaching Excellence Award, CUHK Business School,	2019
Faculty Teaching Merit Award, CUHK Business School,	2018, 2017
Winner of "Paper of the Year" Award, China International Forum on Finance and Policy	2018
Whitebox Advisors Doctoral Fellowship, International Center of Finance, Yale University	2014
University Fellowship, Yale University	2009 – 2015
AFA Student Travel Grant	2013
Wu Yuzhang Prize, Renmin University of China	2006

Presentation

2019

CICF Guangzhou (x2), PBC School of Finance Tsinghua, Greater Bay Area Summer Finance Conference at HKUST, PKU HSBC Business School, National University of Singapore, The 2nd CUHK Derivatives and Quantitative Investing Conference, University of Melbourne*, HKU, Cavalcade Asia-Pacific at Hong Kong (Discussion)

2018

HKU Law, ABFER, HK PolyU*, CKGSB*, AsianFA, 10th Annual Volatility Institute Conference at NYU, Helsinki Finance Summit*, CICF, Summer Institute of Finance*, University of Melbourne, Cavalcade Asia-Pacific (Singapore), Renmin Univ.*, NBER Chinese Economy*, RFS Climate Finance Workshop in London*, Bank of America Merrill Lynch Asia Quant Conference,

2017

CUHK-CQAsia Quantitative Investment Strategies Conference, HKUST Macro Workshop*, WFA Whistler (discussion), CFRC Tsinghua PBC (discussion), CICF Hangzhou, 1st Annual Hong Kong- Shenzhen

Summer Finance Conference, 6th Luxembourg Asset Management Summit, Workshop for the RFS Call for Proposals on Climate Finance*, SFS Cavalcade Asia-Pacific 2017

2016

AFA San Fransisco, 8th Annual Conference on Hedge Fund Research (Paris), CICF Xiamen (discussion*2), Shenzhen Stock Exchange, Summer Institute of Finance Shanghai (discussion), Macquarie Global Quant Conference, KAIST, HKU, HKUST Finance Symposia (discussion)

2015

CICF Shenzhen (discussion), EFA Vienna, CKGSB, CUHK, Notre Dame, UC Irvine, Rochester, Yale, 4th Annual CQAsia Conference, Hong Kong Jointly Finance Research Workshop

2014 to 2010

FMA Doctoral Consortium, AFA San Diego, Yale, CICF*, LBS Trans-Atlantic Doctoral Conference, NBER Chinese Economy*, NYU*, Yale, CICF Beijing (discussion)

(* by coauthor)

Teaching

CUHK Business School

FINA3010 Financial Market (Undergraduate) — 2019S, 2017F, 2016F, 2015F

Professional Service

Journals

- Co-Editor, Special Issue on Climate Change Implications for the Asset Management Industry, *Journal of Alternative Investments* — 2020
- Ad-hoc Referee/Reviewer:

  Journal of Alternative Investments, Journal of Banking and Finance, Journal of Economic Dynamics and Control, Journal of Empirical Finance, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Financial Markets, Management Science, Review of Finance, Review of Financial Studies

Ph.D. Students

As Supervisor/Co-Supervisor

- Xiaoxi Liu (CUHK) — Placement: Bank of International Settlement, 2019
- Haoyu Wang (CUHK)

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