Jian Feng (冯健)

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Education

Renmin University of China, *BA* 2014.09 - 2018.06

- School of Foreign Languages, German
- School of Finance, Financial Engineering

Renmin University of China, *MA* 2018.09 - 2021.06

- Hanqing Advanced Institute of Economics and Finance, Finance

University of Hong Kong, *Ph. D. Candidate* 2021.09 - Present

- Business School, Finance

The London School of Economics and Political Science, *Visiting Scholar* 2023.09 - 2024.03

- Finance Department, Visiting Scholar

Research

I work on empirical asset pricing and applied econometrics. My research topics are related to factor models, economic linkages and information diffusion in financial markets.

Selected working papers:

- Peer-characteristics are Covariances - An IPCA approach Towards Economic Linkages (Single authored);
  - Presented at HKU Brownbag Seminar.
- Inflation in the Cross-section: Separating Winners from Losers (Coauthored with Shiyang Huang, Charles M. C. Lee, and Yang Song);
  - Presented at Western Finance Association Annual Meething (2022), SFS Cavalcade Asia-Pacific (2022).
- Economic Links from Bonds and Cross-Stock Return Predictability (Coauthored with Xiaolin Huo, Xin Liu, Yifei Mao, and Hong Xiang);
  - Presented at Financial Management Association Europe Conference (2022), China International Risk Forum (2022), Asian Meeting of the Econometric Society (2022), Financial Markets and Corporate Governance (2022), Peking University (PKU)-National University of Singapore (NUS) Annual International Conference on Quantitative Finance and Economics (2022), Renmin University Brownbag Seminar, HKU Brownbag Seminar.
- Endogenous Formation of Guaranteed Loan Networks (Coauthored with Shiyang Huang, Xinhai Liu, Dong Lou, and Kathy Yuan).
  - Presented at 中国金融学年会 (2023), Australasian Finance and Banking Conference (2023).

Selected publications:

- Jian Feng, and Xin Liu. No more free lunch: The increasing popularity of machine learning and financial market efficiency. Economic and Political Studies, 2024. Vol. 12, pp. 34-57.
- Jian Feng, Guohui Guan, and Zhongxia Liang. Time-consistent proportional reinsurance and investment strategies under ambiguous environment. Insurance: Mathematics and Economics, 2018. Vol. 83, pp. 122-133.
- Jian Feng, Lin He, and Shuhua Zhang. Application of the Counter-cyclical Strategy in Portfolio Insurance Based on Mean-reverting Property. Insurance Studies, 2017. Vol. 11, pp. 80-91.

Rewards and Honors

- National Scholarship, 2015;
- Mathematical Contest In Modelling (MCM), 2016, Honorable Mention;
- The International Collegiate Programming Contest - Asia Regional Contest China Final, 2016, Bronze Medal;
- Collegiate Computer System & Programming Contest (CCSP), 2016, Sliver Medal;
- Interdisciplinary Contest in Modelling (ICM), 2017, Honorable Mention;
- Graduation with Honors, Beijing, 2018;
- Academic Scholarship, Renmin University of China, 2020, Second Class.

Strengths

- Coding languages: Python, C++
- Statistical softwares: SAS, Matlab, R
- Foreign languages: English, German (PGG 4/8)