PUBLICATIONS

Jeffrey A. Busse, Jing Ding, Lei Jiang and Yuehua Tang, 2022. Artificial Market Timing in Mutual Funds, **Journal of Financial and Quantitative Analysis**, **Forthcoming.**

Haitao Huang, Lei Jiang, Xuan Leng, Liang Peng, 2022. Bootstrap Analysis of Mutual Fund Performance, **Journal of Econometrics, Forthcoming.**

-2021 China Meeting of the Econometric Society

Lei Jiang, Jinyu Liu, Lin Peng and Baolian Wang, 2021. Investor Attention and Commonalities across Asset Pricing Anomalies, **Review of Finance,** volume 26, issue 3, 563-593.

-University of International Business and Economics, Central University of Finance and Economics*, Beihang University*, Nankai University*, Shanghai University of Finance and Economics*, 2017 PhD symposium of Finance at Xiamen University*, City University of New York Baruch College*, Renmin University*, 2017 FMA Asia/Pacific Conference*, CICF 2017, 2017 Annual Meeting of the Financial Management Association International*, 2018 Midwest Finance Association Annual Meeting*, China International Forum on Finance and Policy*, SWUFE**

Bingbing Dong, Lei Jiang, Jinyu Liu and Yifeng Zhu, 2022. Liquidity in the Cryptocurrency Market and Commonalities across Anomalies, **International Review of Financial Analysis**, volume 81, 102097.

Lei Jiang, Weimin Liu and Liang Peng, 2021. Market Timing in mutual funds: Evidence from Daily Return, **Journal of Business and Economic Statistics, Forthcoming**.

Ying Liao, Cuixia Li, Lei Jiang and Liang Peng, 2021. Quantifying Diseconomies of Scale for Mutual Funds, **Annual of Economics and Finance**, volume 22, issue 1, 1-24. **Lead Article**

Vikas Agarwal, Lei Jiang and Wen Quan, 2022. Why Do Mutual Funds Hold Lottery Stocks? **Journal of Financial and Quantitative Analysis**, volume 57, issue 3, 825-856. **Lead Article**

- the Central University of Finance and Economics, University of Houston, University of North Carolina at Charlotte, University of California, Riverside*, Indian School of Business*, Indira Gandhi Institute of Development Research*, University of Virginia*, Baruch College*, 2018 Tsinghua Finance Workshop, 2018 Best paper award, WRDS Advanced Research Scholar Program, the Wharton School, University of Pennsylvania, Erasmus University*, Georgetown University*, Georgia State University*, Renmin University* -- Covered by ETF.com, Yahoo Finance*

Jeffrey A. Busse, Lei Jiang and Yuehua Tang, 2021. Double Adjusted Mutual Fund Performance, **Review of Asset Pricing Studies**, volume 11, issue 1, 169-208.

-Singapore Management University, Emory University*,Georgia State University*, University of Puerto Rico*, Peking University, PBC School of Finance at Tsinghua University, Cheung Kong Graduate School of Business, Louisiana State University*, University of International Business and Economics, SMU Finance Summer Camp 2015**, ***2015 Citigroup Global Quant Conference*, 42nd Annual Meeting of the European Finance Association*,*** *University of Georgia, University of Melbourne*, The University of New South Wales** ***, AFA 2016*,*** *CICF 2017**

SSRN's Top Ten download list for: Risk Management eJournal

Jeffrey A. Busse, Tarun Chordia, Lei Jiang and Yuehua Tang, 2021. Transaction Costs, Portfolio Characteristics, and Mutual Fund Performance, **Management Science**, volume 67, issue 2, 1227-1248.

*-University of Rochester**

Lei Jiang, Ke Wu, Guofu Zhou and Yifeng Zhu, 2020. Stock Return Asymmetry: Beyond Skewness, **Journal of Financial and Quantitative Analysis** volume 55, issue 2, 357-386 (Lead Article)

-Tsinghua University, Central University of Finance and Economics*, Shanghai University of Finance and Economics*, Emory University*, South University of Science and Technology of China*, 8th China Finance Review International Conference*,*

Washington University in St. Louis, Renmin University, Shanghai Tech University*, San Francisco State University*, Midwest Finance Association 2016*, 9th Annual Society for Financial Econometrics Conference*, World Finance Conference (New York, Manhatann),CICF 2016*, Case Western Reserve University*, 5th ITAM Finance Conference*, 2016 Annual Meeting of the Financial Management Association International**

SSRN's Top Ten download list for: Other Econometric Modeling: Capital Markets - Asset Pricing (Topic)

Lei Jiang, Jinyu Liu and Baozhong Yang, 2019. Communication and Comovement: Evidence from Online Stock Forums, **Financial Management**, volume 48, issue 3, 1-30

-2014 China Finance Review International Conference, Central University of Finance and Economics*, Georgia State University*, PhD symposium of National Mathematical Economics at Xiamen University*(Winner, Best paper in the area of Finance), Federal Reserve Bank of Atlanta*, Peking University*, 2015 CICF (Shen Zhen) (Winner, Yihong Xia Best Paper Award), 2016 Annual Meeting of the Financial Management Association International*, 25th European Financial Management Association (EFMA) *, The second annual volatility institute conference* , Virginia Polytechnic Institute and State University*, Florida State University**

SSRN's Top Ten download list for: ERN: Information Asymmetry Models (Topic)

Lei Jiang, Esfandiar Maasoumi, Jiening Pan and Ke Wu, 2018. A Test of General Asymmetric Dependence, **Journal of Applied Econometrics**, volume 33, issue 7, 1026-1043.

-Emory University, South University of Science and Technology of China*, Renmin University*, National School of Development at Peking University*, Nankai University*, 9th Annual Society for Financial Econometrics Conference*, International Association for Applied Econometrics (IAAE 2016)*, the national Postdoctoral financial forum* (**Winner, Best Paper Award**)*

Lei Jiang, Ke Wu and Guofu Zhou, 2018. Asymmetry in Stock Comovements: An Entropy Approach, **Journal of Financial and Quantitative Analysis**, volume 53, issue 4, 1479-1507.

-2014 Tsinghua Finance Workshop, Emory University*, Washington University in St. Louis*, Cornerstone Research*, Georgia State University, Harbin Institute of Technology, 2015 CICF (Shen Zhen)*, 2015 Tsinghua Finance Workshop, 8th China Finance Review International Conference* (**Winner, GTA Best Paper Award**), 2015 Five-Star Workshop in Finance*, Peking University*, Case Western Reserve University*, 2017 Midwest Finance Association Annual Meeting**

SSRN's Top Ten download list for: Capital Markets: Asset Pricing & Valuation eJournal

Lucy F. Ackert, Lei Jiang and Qi Li, 2016. Experiments on Electronic Double Auctions and Abnormal Trades, **Southern Economic Journal**, volume 83, issue 1, 87-104.

*-Southern Economic Association 84th Annual Meetings**

Lucy F. Ackert, Lei Jiang, Hoan Soo Lee and Jie Liu, 2016. Influential Investor in Online Stock Forum, **International Review of Financial Analysis**, 45, 39-46.

Lucy F. Ackert, Yaru Huang and Lei Jiang, 2015. Investor Sentiment and Price Limit Rules, **Journal of Behavioral and Experimental Finance**, 5, 15-26.

Lei Jiang (solo author), 2014. Stock Liquidity and the Taylor Rule, **Journal of Empirical Finance**, 28, 202-214.

-Emory University, Financial Management Association International Annual Meetings, 2011

Lei Jiang (solo author), 2011. Order imbalance, liquidity and market efficiency: evidence from the Chinese stock market, **Managerial and Decision Economics**, 32, issue 7, 469-480.

-Emory University

WORKING PAPERS

"Daily Mutual Fund Market Timing based on Dynamic Conditional Beta", with Jeff Busse, Jing Ding and Ke Wu, Working Paper, 2022 (Revise and Resubmit at Management Science)

"Predictably Hot IPOs" with Rongbing Huang, Jinliang Li, and Yao Wu, Working Paper, 2022 (under review)

"Lottery preference and Anomalies", with Quan Wen, Guofu Zhou and Yifeng Zhu, Working Paper, 2022 (under review)

-UIUC

"Testing time series momentum using predictive regression", with Liang Peng, Zhongling Qin, and Bingduo Yang, Working Paper, 2022 (under review)

"Stochastic Dominance in Mutual Fund Return", with Quan Wen, Ke Wu and Mengfan Yin, Working Paper, 2022

2020 14 25-54

—

2015 1 96-123

- 2013 2013

2014 54 5 655-663

2005 12 108-110

2003 1 53-55

Referee: Management Science, Financial and Quantitative Analysis, Business and Economic Statistics, inance, mics and Control, International Review of Economics and Finance, nal, Managerial and Decision, Empirical Economics, Asia-Pacific, Econometric Review, nce Review, China Finance, Emerging Markets, and Trade, nal of ch), Management, Analysts, nce and Systems Science, International Analysis, view, Research Grants 4)

Session Chair: Session: Asset Pricing in World Finance (New York, Manhattan)

Session Organizer: Finance ation- Asia Annual Conferences (2019, 2020, 2021)

Reviewer Committee World Finance Conference 2017, 2019 FMA Annual Meet WRDS Advance Program, 2019

Discussant: CICF 2014 (two papers 2015, 2016, 2017, 2018 Tsinghua Finance Workshop) ICF 2016 (two papers World Finance (New York, Manhattan), CICF 2018,