Bei Chen

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Academic

Shanghai International Studies University School of Business and Management
Associate Research Fellow 11/2024 – Present
Assistant Professor 11/2021 – 10/2024

Education

The University of Sydney Australia
Ph.D. in Finance 07/2017 - 07/2021

The University of Sydney Australia
Master in Accounting and Quantitative Finance 07/2015 - 07/2017

Shanghai University of Finance and Economics China
B.A in Accounting 09/2010 - 07/2014

Research Interests

Theoretical and Empirical Asset Pricing, Behavioral Asset Pricing, Derivative, Option

Publications

1. **Does the Options Market Underreact to Firms' Left-Tail Risk?**, *Journal of Financial and Quantitative Analysis*, 2024
with Quan Gan and Aurelio Vasquez

   - Semifinalist for Derivative Best Paper, 2023 FMA Annual Meeting

2. **Anticipating Jumps: Decomposition of Straddle Price**, *Journal of Banking & Finance*, 2023
with Quan Gan and Aurelio Vasquez

3. **Firm-Specific Sentiment and Individual Option's Implied Volatility Slope**, *Review of Behavioral Finance*, 2022
with Quan Gan

4. **Measuring Gambling Activity in Options Market**, *Review of Behavioral Finance*, 2021
with Quan Gan

Working Papers

1. **Risk Factor Similarity and Economic Links (Under Review)**
with Runfeng Yang

2. **Testing the CAPM in Equity Options: Earnings Announcements as Catalysts for Market Efficiency**
with Quan Gan, Alex Horenstein, and Aurelio Vasquez

3. **Information Risk and the Cross-section of Equity Option Returns (Under Review)**
with Guanglian Hu and Runfeng Yang

4. **Option-Implied Market Risk Premium and Asset Pricing (Under Review)**
with Xiaoyu Kang and Quan Gan

Selected Work in Process

1. **Textual Risk Option Momentum**
with Aurelio Vasquez and Runfeng Yang

Teaching Experience

Shanghai International Studies University

2025	Robo-Advisor	*Undergraduate*
2024	Financial Mathematics	*Undergraduate*
2024	Accounting and Corporate Finance	*Undergraduate*
2023	Macroeconomics	*Undergraduate*
2023	Derivative	*Undergraduate*
2022-2025	Quantitative Trading	*MBA*
2022-2025	Asset Pricing	*Masters & PhD*
2022-2023	Behavioral Finance	*Undergraduate*

The University of Sydney

2019	Corporate Finance	*Masters*
2019	Derivative	*Masters*
2018	Investment and Portfolio Management	*Undergraduate & Masters*

Academic Services

Referee for: Journal of Empirical Finance; Journal of International Financial Markets, Institutions & Money; Economic Modeling; A Journal of Accounting, Finance, and Business Studies (ABACUS)
Advising PhD and MPhil students
Undergraduate Research Mentoring Program
Undergraduate Student Advisor
Preparation team for the AMBA & BGA Accreditation Peer Review

Awards & Grants

2024 - Current	Shanghai Philosophy and Social Sciences Youth Program
2023	No.73 General Fund of China Postdoctoral Science Foundation
2022	2022 Shanghai Super Postdoctoral Incentive Program
2022	2022 Postdoctoral International Exchange Program Introduction Project
2017-2021	Rich Data Corporation and Business School Industry Partnered Research Scholarship
2016-2017	Business Dean's Scholarship for Academic Excellence of USYD
2014	Second Class Scholarship of SHUFE to outstanding students

Skills and Certificates

Software: R, SAS, Python, Matlab, LATEX
Language: Chinese (native), English (fluent)
Certificate: CFA charterholder
Nationality: China, Australian Permanent Resident

References

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Senior Lecturer in Finance
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Area Director for Finance
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