

Yajing (Stella) Wang

School of Accounting and Finance Mobile: +852-55301652
The Hong Kong Polytechnic University Email: yajing-stella.wang@connect.polyu.hk
Hong Kong Website: <https://sites.google.com/view/stellayajingwang>

EDUCATION

The Hong Kong Polytechnic University (PolyU) | Hong Kong 09/2022-Present
Ph.D. Candidate in Finance
The Chinese University of Hong Kong (CUHK) | Hong Kong 09/2021-07/2022
PhD in Finance (Transferred to PolyU with supervisor)
University of International Business and Economics (UIBE) | Beijing 09/2017-06/2020
Master of Finance
Shandong University | Shandong 09/2013-06/2017
Bachelor of Economics

RESEARCH INTERESTS

Corporate Finance: Climate Finance, Innovation,
Asset Pricing: Derivatives, Cryptocurrency

WORKING PAPERS

- The Saliency of Climate Change and Green Patents Review: Evidence from Climatic Disasters (with Jie Cao, Tao Shu, Xuan Tian, and Xintong Zhan)
- Opioid Crisis and Firm Downside Risks: Evidence from the Option Market (with Jie Cao, Amit Goyal, Xintong Zhan, and Weiming Zhang)
- Bitcoin Option and Stock Return Predictability (with Jie Cao, Gang Li, and Xintong Zhan)

PUBLICATIONS

- Wang Yajing, Fang Liang, Tianyi Wang, and Zhuo Huang. 2020. Does measurement error matter in volatility forecasting? Empirical evidence from the Chinese stock market. *Economic Modelling* 87, 148-157. (JCR Q1)
- Xintong Zhan and Yajing Wang. 2023. Option Return Predictability. *Tsinghua Financial Review* 5, 97-98.

RESEARCH EXPERIENCE

The Chinese University of Hong Kong (CUHK) | Hong Kong 08/2020-07/2021
Research Assistant for Prof. Jie (Jay) Cao and Prof. Xintong Zhan

TEACHING EXPERIENCE

- Tutorial Instructor (School of Accounting and Finance, The Hong Kong Polytechnic University)
AF3313 (Undergraduate): Business Finance, Fall 2023
AF4513 (Undergraduate): Corporate Social Responsibility, Fall 2024
- Teaching Assistant (School of Accounting and Finance, The Hong Kong Polytechnic University)
AF5373 (Master): ESG Investment and Green Finance, Spring 2023
AF6305 (Ph.D.): Asset Pricing and Investment Research, Fall 2023, Fall 2024

SELECTED PRESENTATIONS (*by coauthor)

- The 2024 Journal of Contemporary Accounting and Economics Annual Symposium (PhD Session), 2024, Hong Kong, China
- The 2024 “Climate Finance and E. S. and G: Shaping a Sustainable Future” Conference (Poster Session), 2024, New York, U.S.
- The 2024 Indonesian Financial Management Association (IFMA) International Conference, 2024, Bali, Indonesia.
- Research in Behavioral Finance Conference (RBFC), 2024, Amsterdam, Netherlands.
- The University of Sydney Business Financing and Banking Annual Workshop, 2024, Sydney, Australia.
- The 37th Australasian Finance and Banking Conference (AFBC), 2024, Sydney, Australia.
- Chinese University of Hong Kong*, 2024, Hong Kong, China
- The 2025 AEA PhD Student Poster Session, 2025, San Francisco, U.S.
- The 2025 AFA PhD Student Poster Session, 2025, San Francisco, U.S.
- Finance Down Under 2025*, Melbourne, Australia
- Deakin University*, 2025, Melbourne, Australia
- Australian National University*, 2025, Canberra, Australia
- Chinese University of Hong Kong-Shenzhen, 2025, Shenzhen, China
- Seoul National University*, 2025, Seoul, South Korea
- Korea University*, 2025, Seoul, South Korea
- Sungkyunkwan University*, 2025, Seoul, South Korea

ACCOLADES

- | | |
|---|-----------|
| • National Merit Scholarship | 10/2018 |
| • Academic First-class Scholarship for Graduates | 10/2018 |
| • Outstanding Graduate of Shandong Province (Top 5%) | 05/2017 |
| • First-class Scholarship of Shandong University for two consecutive years | 2015-2016 |
| • Merit Student of Shandong University for three consecutive years | 2014-2016 |
| • Excellent Student Leader of Shandong University for three consecutive years | 2014-2016 |
| • First Prize in Summer Social Practice of Shandong University | 11/2015 |
| • Second-class Scholarship of Shandong University | 12/2014 |
| • Second Prize in Summer Social Practice of Shandong University | 10/2014 |

ADDITIONAL INFORMATION

- Programming: MATLAB, PYTHON, SAS, STATA, LATEX
- Languages: English (fluent), Mandarin (native)