Biao Yang (杨彪)

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Department of Finance

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Academic Employment

Antai College of Economics and Management, Shanghai Jiao Tong University

Assistant Professor in Finance, 2022 - Present

Education

Ph.D. in Economics and Finance, Bocconi University, 2017 - 2022
Thesis Committee: Mariano Massimiliano Croce, Marco Ottaviani, Riccardo Colacito

M.S. in Quantitative Finance, Peking University, 2014 - 2017

B.S. in Physics, Nanjing University, 2009 - 2013

Research Interest

Asset pricing, Macrofinance, Climate finance

Publications

1. Market Efficiency of Cryptocurrency: Evidence from the Bitcoin Market

   with K. Ahn, M. Jeong, S. Sohn, E. Yi
   Scientific Reports, Volume 13(1), 2023.

2. Stock Market Uncertainty and Economic Fundamentals: an Entropy-Based Approach

   with K. Ahn, D. Lee, S. Sohn
   Quantitative Finance, Volume 19(7), 2019

3. Modeling GDP Fluctuations with Agent-Based Model

   with K. Ahn, Z. Chu, C. Ha
   Physica A: Statistical Mechanics and its Applications, Volume 503, 2018

4. Modeling Stock Return Distributions with a Quantum Harmonic Oscillator

   with K. Ahn, M. Choi, B. Dai, S. Sohn
   Europhysics Letters Volume 120(3), 2017

Working Papers

Explaining Greenium in a Macro-Finance Integrated Assessment Model [SSRN]

Presentations: AFA PhD Poster Session, EC^2 Conference: Econometrics of Climate, Energy, and Resources, EEA, SED, 7th IYFS Conference, EAERE, CREDIT

International Climate News Shock, *with* Mariano Massimiliano Croce (Bocconi), Riccardo Colacito (UNC), and Maria Jose Arteaga-Garavito (Bocconi) [SSRN]

Presentations: LUISS Finance conference, the SED, Asia Meeting of Econometric Society, the CFRN Young Finance Scholars Meeting, the Workshop on AI in Finance and Digital Economy at HKUST (Guangzhou), Shanghai Jiao Tong University, Peking University

The Spillover of Corporate ES on Bank Loan Cost, *with* Danmo Lin (Warwick Business School) and Siti Farida (Birmingham Business School) [SSRN]

Presentations: SUFE Zero-Carbon Worksop, Asia Meeting of Econometric Society, U.S. Securities and Exchange Commission, Cardiff Business School, the Royal Economic Society 2024 Annual Conference, FMA European Conference

Green Investing, Information Asymmetry, and Capital Structure, *with* Shasha Li (IWH and Magdeburg) [SSRN]

Presentations: EEA, European Winter Meeting of the Econometric Society, China Finance and Accounting Annual Conference, IAAE Xiamen, AFA AFFECT Mentoring Workshop, FMA Europe, Bocconi University, IWH, and Yonsei University

Generalized Black-Scholes Option Pricing and Investor Sentiment, *with* Kwangwon Ahn (Yonsei) and Minhyuk Jeong (Yonsei)

Presentations: Yonsei University Seminar

Presentations and Discussssions

2024: Asia Meeting of Econometric Society, China Financial Research Conference, CFRN Young Finance Scholars Meeting, Workshop on AI in Finance and Digital Economy at HKUST (Guangzhou), IAAE Xiamen, SUFE Zero-Carbon Worksop, Shanghai Jiao Tong University, Peking University

2023: EEA-ESEM Congress, China Finance and Accounting Annual Conference

2022: AFA PhD Poster Session, SUFE Advanced Macro Workshop

2021: EC^2 Conference, European Winter Meeting of the Econometric Society, Bocconi La Strada Seminar, EEA-ESEM Virtual Congress, 7th International Young Finance Scholars Conference, Society for Economic Dynamics

2020: CREDIT, EAERE, Yonsei University

2017: 2nd PKU-NUS Annual International Conference on Quantitative Finance

Academic Services

Referee for *Economics Letters, Management Science, Strategic Management Journal, Quantitative Finance, Journal of Systems & Management*

Program Committee for *The Shanghai Financial Forefront Symposium, 2022*

Teaching

Empirical Asset Pricing (PhD), SJTU

Fixed Income Security (undergraduate), SJTU

Academic Writing, Guidance, and Ethics (PhD&postgraduate), SJTU

Research Methods and Academic Writing (undergraduate), SJTU

Awards and Scholarships

The Invernizzi PhD Financial Aid, Bocconi University, 2021 - 2022

PhD fellowship, Bocconi University, 2017 - 2021

Community Contribution Award, HSBC Business School, Peking University, 2016

Guanghua Scholarship, HSBC Business School, Peking University, 2015

Academic Excellence Award, HSBC Business School, Peking University, 2015

People’s Scholarship, Nanjing University, 2011

Skills

Language: Chinese, Fluent in English

Computer Languages and Statistical Packages: MATLAB, Stata, Python

Editing Skills: MS word, Lyx, LaTex

Last updated: January 7, 2025