CHENG (JASON) JIANG

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Academic Positions

Fox School of Business, Temple University

- Associate Professor, Department of Finance, July 2021– Present
- Assistant Professor, Department of Finance, July 2014 – June 2021
- Director of Quantitative Software Education, July 2016 – Present
- Director of Capital Markets Room, July 2020 – Present
- Assistant Academic Director of China Partnership Programs, October 2017 – June 2021

Former Visiting Experience

Stern School of Business, New York University

- Visiting Research Professor, Department of Finance, Summer 2019

Education

- Ph.D. in Economics, University of California, Riverside, 2008 – 2014
- M.A. in Economics, University of California, Riverside, 2008 – 2010

Research Interest

- Corporate Finance, Financial Econometrics, Real Estate Finance

Research Publications

1. **Cheng Jiang**, Kose John, David Larsen (2021), "R&D Investment Intensity and Jump Volatility of Stock Price", ***Review of Quantitative Finance and Accounting***, Vol. 57, 235-277
   - Presented at Financial Management Association Annual Meeting* (New Orleans 2019), China International Conference in Finance (Guangzhou, China 2019), World Finance Conference (Santiago, Chile 2019), Research Camp on Corporate Finance and Financial Markets (Tsinghua University, China 2018), Eastern Finance Association Annual Meeting (Philadelphia 2018)
2. Peter Chinloy, **Cheng Jiang**, Kose John (2020), "Investment, Depreciation, and Obsolescence of R&D", ***Journal of Financial Stability***, Vol. 49, 100757
   - Presented at World Finance Conference (Mauritius, 2018), International Conference on Business, Economics, Management and Marketing* (University of Oxford 2018)
3. Peter Chinloy, Man Cho, **Cheng Jiang**, and Inho Song (2020), "Housing Returns with Mortgage and Price Shocks", ***Journal of Real Estate Research***, Vol. 42, No. 1, pp. 105-124
4. Yonghong Jiang, **Cheng Jiang**, He Nie, Bin Mo (2019), "The Time-Varying Linkages between Global Oil Market and China's Commodity Sectors: Evidence from DCC-GJR-GARCH Analyses", ***Energy***, Vol. 166, No 1, pp. 577-586

5. **Cheng Jiang** (2018), "The Asymmetric Effects of Monetary Policy on Stock Market", ***Quarterly Journal of Finance***, Vol. 8, No.3, 1840008 (single-authored paper)
   - Presented at World Finance Banking Symposium (Dubai, UAE 2016), Annual Symposium of Society for Nonlinear Dynamics and Econometrics (University of Alabama 2016), Global Conference on Business Finance (Honolulu 2016), Southwestern Finance Association Annual Meeting (Houston 2015), Eastern Economic Association Annual Meeting (New York 2015), Midwest Economic Theory and International Trade Meetings (University of Kansas 2014)

Working Papers

1. "Seek and Ye Shall Find: An Empirical Examination of Seeking Feedback on Employee Performance Ratings" (with Subodha Kumar and Michael Rivera)
   - Revise & Resubmit at ***Information System Research***
2. "Lawyer CEOs and Corporate Innovation" (with Ronald Anderson and Barbara Su)
   - Presented or scheduled at finance seminars at Australian National University (Virtual, 2021), University of Melbourne (Virtual, 2021), Tsinghua University (Virtual, 2021), Cheung Kong Graduate School of Business (Virtual, 2021), Financial Management Association Annual Meeting (Virtual, 2021), Asian Finance Association Annual Meeting (Virtual, 2021)
3. "Local Employment Opportunities and Corporate Innovation" (with Kose John, Kyeong H. Lee, and Emma Xu)
   - Presented at American Economic Association Annual Conference* (Virtual, 2021), China International Conference in Finance* (Virtual, 2021), Financial Management Association Annual Meeting* (Virtual, 2020), Conference on Financial Economics and Accounting* (New York University, 2019)
4. "Uncovering the Housing Risk" (with Peter Chinloy and Kose John)
   - Presented at American Real Estate and Urban Economics Association Annual Conference* (Bocconi University, Italy 2019), Southern Finance Association Annual Meeting* (Miami 2019)
5. "Endogenous Factor" (with Peter Chinloy, Matthew Imes, and Kose John)
6. "Nonlinear Relationship between Monetary Policy and Stock Returns: A Markov-Switching Dynamic Bi-Factor Approach" (with Marcelle Chauvet)
7. "Strategic Default Risk and Stock Returns: The Role of Ownership Types" (with Wei Wayne Huang, Xin Lai, Yuting Rong)
8. "What's Gender Got to Do with It? An Empirical Examination of Gender-based Workplace Feedback and Performance" (with Subodha Kumar, Amir Shoham, and Michael Rivera)
9. "I Need My Own Door: The Effect of COVID-19 Pandemics on Real Estate" (with Peter Chinloy and Kose John)

Working-in-Progress Papers

10. "Founder worship and Heir Discrimination: Evidence from an Online Crowdsourcing Platform" (with Ronald Anderson, David Reeb, and Wanli Zhao)
11. "Voluntary Narrative Disclosure and Corporate Innovation" (with Zhaowei Zhang)

* indicates the presentation made by a coauthor.

Awards and Honors

- *Faculty of the Year Award,* Master of Finance Program, Fox School of Business, Temple University, 2015, 2016, 2017, and 2018, **4 times in a row**
- *Fox Crystal Apple Award,* Fox School of Business, Temple University, 2015, 2016, 2017, and 2018, **4 times in a row**
- *Dean's Teaching Fellows*, Fox School of Business, Temple University, 2016
- *MVP (Most Valuable Professor) Award,* Student Athlete Program, Temple University, 2018

Courses Taught

Credit Courses Taught at Fox School of Business

1. BA9105 Business Research Econometrics I (Ph.D.)
2. STAT5801 Statistical Analysis for Management (EMBA abroad)
3. FIN5627 Financial Econometrics (Specialized Master)
4. FIN5631 Financial Time Series (Specialized Master)
5. FIN3517 Financial Data Analysis (Undergraduate)
6. FIN3512 Financial Modeling (Undergraduate)
7. BA9802 Scientific Inquiry through Applied Research* (EDBA)
8. BA9813 Problem Solving using Quantitative Research Methods* (EDBA)
9. BA9816 Creation and Dissemination of Business Knowledge* (EDBA)

Ad Hoc Referee for Academic Journals

- Finance Research Letter
- Quarterly Review of Economics and Finance
- Journal of Economics and Business
- Statistical Analysis and Data Mining
- Contemporary Economic Policy

Nonacademic Work Experience

- *Gurtin Fixed Income Management* (now acquired by *PIMCO*), internship in quantitative research, summer 2013
- *UBS*, internship in stock portfolio management, summer 2012

Skills

- Computer Software: EViews, GAUSS, Matlab, Python, R, SAS, Stata
- Languages: English and Chinese