

刘岩简历

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清华大学
经济管理学院金融系

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学术职务:

2024.10-至今, 清华大学深圳国际研究生院创新管理研究院, 副院长

2024.03-至今, 清华大学经济管理深圳研究院, 副院长

2023.08-至今, 清华大学国际研究生院创新管理研究院暨清华大学经济管理学院金融系,
讲席教授

2023.04-2023.08, 普渡大学(Purdue U.)管理学院金融系, 正教授

2022.04-2023.04, 普渡大学(Purdue U.)管理学院金融系, 副教授

2019.06-2022.04, 普渡大学(Purdue U.)管理学院金融系, 助理教授

2014.08-2019.06, 德州农工大学(Texas A&M U.)金融系, 助理教授

其他职务:

暂无

学历:

2008-2014, 杜克大学, 金融学, 博士

2006-2008, 明尼苏达大学, 统计学, 硕士

2002-2006, 清华大学, 数学, 学士 (优秀毕业生)

获奖情况:

2024: 教育部“长江学者”讲席教授

2022: 上海纽约大学 SoFiE 暑期学校特邀演讲人

2020: Jay Ross Young Faculty Scholar Award, Purdue University

2017: RepublicBank Research Fellow, Texas A&M University

2015: Bernstein Fabozzi/Jacobs Levy Award for the Best Paper in the Journal
of PortfolioManagement

2014: NASDAQ OMX Award for the Best Paper on Asset Pricing at the Western Finance
Association Meetings (WFA)

2014: INQUIRE-Europe-UK Best Paper Award

2014: Bernstein Fabozzi/Jacobs Levy Award for the Best Paper in the Journal of Portfolio Management

2008-2013: Duke University Fellowship

2006-2008: University of Minnesota Graduate Scholarship

2006: 清华大学优秀毕业生

2002-2005: 清华大学学业优秀奖学金

研究领域:

实践和理论资产定价, 基金(公募和私募)业绩评估, 计量经济学, 大数据金融建模, 机器学习建模与应用, 金融另类数据构建与应用, 金融安全与风险管理

主要科研项目:

- 国家自然科学基金重点专项项目, 72442015, 基于生成式人工智能的数字代理人系统设计与管理机制研究, 2025/01-2028/12, 骨干参加

学术成果:

- 英文期刊发表:
 - “Extracting Extrapolative Beliefs from Market Prices: An Augmented Present-Value Approach”, with Stefano Cassella, Te-feng Chen, and Huseyin Gulen, 2024. Forthcoming, **Journal of Financial Economics**.
 - “Optimal Cross-Sectional Regression”, with Zhipeng Liao and Zhenzhen Xie, 2024. **Management Science**.
 - “Reconstructing the Yield Curve”, with Jing Cynthia Wu, 2021. **Journal of Financial Economics**, 142, 1395-1425.
 - “Luck versus Skill in the Cross-Section of Mutual Fund Returns: Reexamining the Evidence”, with Campbell R. Harvey. 2022. **Journal of Finance**, 77, 1921-1966.
 - “Index Option Returns and Generalized Entropy Bounds” (single authored), 2021. **Journal of Financial Economics**, 139, 1015 - 1036.
 - “False (and Missed) Discoveries in Financial Economics”, with Campbell R. Harvey, 2020. **Journal of Finance**, 75, 2503 - 2553.
 - “Lucky Factors?”, with Campbell R. Harvey, 2021. **Journal of Financial Economics**, 141, 413 - 435.
 - “An Evaluation of Alternative Multiple Testing Methods for Finance Applications”, with Campbell R. Harvey and Alessio Saretto, 2020. **Review of Asset Pricing Studies**, 10, 199-248.
 - “Cross-Sectional Alpha Dispersion and Performance Evaluation”, with Campbell R. Harvey, 2019. **Journal of Financial Economics**, 134, 273 - 296.

- “Detecting Repeatable Performance”, with Campbell R. Harvey, 2018. **Review of Financial Studies**, 31, 2499 – 2552.
- “... and the Cross-section of Expected Returns”, with Campbell R. Harvey and Heqing Zhu, 2016. **Review of Financial Studies**, 29, 5-72.

Other publications:

- “Luck vs. Skill and Factor Selection”, with Campbell R. Harvey, 2017. In John Cochrane and Tobias J. Moskowitz, eds.: **The Fama Portfolio** (University of Chicago Press, Chicago).
- “Backtesting”, with Campbell R. Harvey, 2015. **Journal of Portfolio Management**, 42(1), 12-38.
- “Evaluating Trading Strategies”, with Campbell R. Harvey, 2014. **Journal of Portfolio Management**, 40(5), 108-118.

演讲讨论:

- 学术演讲（应邀在如下学校, 机构或会议做学术演讲）:

Duke University, Johns Hopkins University, University of Utah, Vanderbilt University, Ohio State University, University of Maryland, Washington University in St. Louis, Texas A&M University, Purdue University, University of Colorado-Boulder, Temple University, Baylor University, Louisiana State University, University of Oklahoma, Chinese University of Hong Kong, Hong Kong University, Hong Kong Polytechnic University, City University of Hong Kong, CKGSB, Shanghai Advanced Institute of Finance (SAIF), Nankai University, CUHK Shenzhen, Tsinghua PBCSF, Tsinghua SEM, Nanyang Technological University, Western Finance Association annual meetings (WFA), Society of Financial Studies (SFS) Cavalcade, American Finance Association annual meetings (AFA), Society of Financial Econometrics (SoFiE), ASSA Annual Meeting, European Finance Associating Meeting (EFA), SAFE Asset Pricing Workshop, Midwest Finance Association meetings (MFA), University of Oregon (Summer Finance Conference), China International Conference in Finance (CICF), Lone Star Finance Conference, SunTrust-Florida State University Finance Conference, Two Sigma, Teacher Retirement System of Texas

- 非学术演讲:

2024: 第二届中国私募证券基金排名发布会, 中国科学技术大学/国泰君安证券, 主旨演讲

校内外社会公共服务:

- 国际院学术评议委员会, 清华大学深圳国际研究生院, 2024 至今
- 教授提名委员会, 清华大学经济管理学院, 2023 至今

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- 金融系资深教授委员会成员，清华大学经济管理学院，2023 至今
 - 金融系招聘委员会成员，清华大学经济管理学院，2023 至今
 - Finance Area Budget Committee, Purdue University, 2019-2021
 - Ph.D. Program Committee, Texas A&M University, 2014-2019
 - 期刊和基金匿名审稿人

Journal of Finance, Journal of Financial Economics, Review of Financial Studies, Management Science, Journal of Financial and Quantitative Analysis, Review of Finance, Journal of Banking and Finance, Journal of Econometrics, Journal of Business and Economic Statistics, Journal of Empirical Finance, Journal of Money, Credit and Banking, Financial Analysts Journal, Critical Finance Review, Financial Management, Quantitative Finance, European Journal of Finance, Journal of Investing, Journal of Financial Markets, Journal of Financial Econometrics, Hong Kong External Grant Reviewer, Swiss National Science Foundation (FIRN)