

JUNYAN SHEN

3236 Gerding Business Building
Iowa State University
Ames, IA, 50014

Phone: 218-340-2473
Email: jyshen@iastate.edu

EMPLOYMENT

Adjunct Assistant Professor of Finance, Ivy College of Business, Iowa State University 2016 – Present

RESEARCH INTEREST

Empirical and Theoretical Asset Pricing, Behavioral Finance, Macro-Finance

EDUCATION

Ph.D. in Finance, University of Minnesota Twin Cities, 2010 - 2016

M.S. in Mathematical Finance, Boston University, 2008 - 2010

M.S. in Applied Mathematics and Statistics, University of Minnesota Duluth, 2006 - 2008

B.S. in Theoretical and Applied Mechanics, Fudan University, 2002 - 2006

PUBLICATION

“Investor Sentiment and Economic Forces”, with Jianfeng Yu and Shen Zhao, *Journal of Monetary Economics* 86, April 2017, pp 1 – 21

- Cited by 207 (Google Scholar)
- Crowell Memorial Prize (Third Place), PanAgora Asset Management, 2013.
- The Chinese Finance Association (TCFA) Best Paper Award, 2013.
- Chicago Quantitative Alliance Academic Competition (First Prize), 2012.

“Capital Misallocation and Financial Market Frictions: Empirical Evidence from Equity Cost of Financing”, Forthcoming in *International Review of Economics and Finance*, 2023

WORK IN PROGRESS

Mutual Fund Flow, Investor Sentiment, and Low-Risk Anomaly

TEACHING EXPERIENCE

Principles of Finance (Undergraduate), Iowa State University, Ivy College of Business

Teaching Evaluation: 4.3/5 (2016 – present)

Investments (Undergraduate), Iowa State University, Ivy College of Business

Teaching Evaluation: 4.7/5 (fall 2019, spring 2020, fall 2021)

Fundamentals of Finance (Undergraduate), University of Minnesota, Carlson School of Management

Teaching Evaluation: 5.5/6 (2013)

University of Minnesota, Carlson School of Management, Teaching Assistant

Behavioral Finance, Portfolio Management, World Economy, Advanced Corporate Finance Analysis and Decision, International Finance, Fixed Income Securities, Financial Management

Boston University, Graduate School of Management, Teaching Assistant

Statistical Analysis of Financial Data, Time Series Analysis, Optimization Methods for Finance

University of Minnesota Duluth, Teaching Assistant

Calculus I and II, Precalculus Analysis

DEPARTMENT SERVICE

Business Learning Task Team, 2016 – present

Course Coordinator for FIN301, Sep. 2018 – present

Academic Advisor for the Finance Club and the Forex Club, 2019 – present

HONORS/AWARDS

- Teacher of the Month – November, Ivy College of Business, Iowa State University, 2018.
- Herrick Excellence in Teaching Fellowship, Finance Department, UMN, 2014.
- PhD Student Teaching Award, Carlson School of Management, 2014.
- Travel Fellowship, Carlson School of Management, University of Minnesota, 2014.
- Graduate Fellowship, Carlson School of Management, University of Minnesota, 2010 - 2014.
- Outstanding Teaching Assistant, University of Minnesota Duluth, 2008.

PRESENTATION EXPERIENCE

Presentation, Iowa State University, 2015

Presentation, Midwest Finance Association Meeting, Orlando, 2014

Presentation, Financial Management Association Meeting, Nashville, 2014

Brownbag Presentation, Carlson School of Management, UMN, 2011 - 2015

Discussant, Midwest Finance Association Meeting, Orlando, 2014

Discussant, Financial Management Association Meeting, Nashville, 2014

CONFERENCE PARTICIPATIONS

Financial Management Association Meeting, 2020, 2021

Financial Management Association Meeting, Boston, 2017

American Finance Association Annual Meeting, San Francisco, 2016

“Capital Markets and the Economy” Workshop, NBER Summer Institute, 2014

The Chinese Finance Association (TCFA) Best Paper Symposium, New York, 2013

American Finance Association Annual Meeting, San Diego, 2013

Financial Intermediation Research Society (FIRS) Conference, Minneapolis, 2012

University of Minnesota Asset Pricing/Corporate Finance Conference, 2011 - 2015

PROFESSIONAL AFFILIATION

Member AFA, FMA, MFA, Econometric Society