Jing Wu

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POSITION

Assistant Professor, CUHK Business School, the Chinese University of Hong Kong

- Research: Operations-Finance Interface, Global Supply Chains, Economic Networks, Big Data Applications.
- Executive Committee Member of the Hong Kong-Shenzhen Finance Research Center.
- Visiting Faculty to Georgetown University McDonough School of Business (Spring 2017) and MIT Institute for Data, Systems, and Society (Spring 2019).

EDUCATION

Ph.D. in Management Science, Support Area in Economics and Finance.
Booth School of Business, University of Chicago, IL, USA — June 2016

- Dissertation: Firm Performance and Risk in Supply Chain Networks.
- Committee: John R. Birge (Chair), Elena Belavina, Rene Caldentey, Bryan T. Kelly (Yale), and Christopher S. Tang (UCLA).

Master of Business Administration
Booth School of Business, University of Chicago, IL, USA — Dec. 2015

Bachelor of Engineering
Department of Electronic Engineering, Tsinghua University, China — June 2011

- University Outstanding Graduate (top 1 %).

PAPERS AND PATENTS

Research in Operations Management
(1) “Sourcing from Suppliers with Financial Constraints and Performance Risk,” with Christopher S. Tang and S. Alex Yang M&SOM 20(1):70-84, 2018.
(2) “The Bullwhip Effect in Supply Networks,” with Nikolay Osadchiy and William Schmidt, Management Science, forthcoming.
(3) “The Financing Role of Inventory: Evidence from China’s Metal Industries”, with Vernon Hsu, major revision at Management Science.
(4) “Socially Connected Supply Chains,” with Haoyuan Ding, Yichuan Hu, and Yu Zhang, R&R at Management Science.
(5) “The Impact of COVID-19 on Supply Chain Credit Risk,” with Senay Agca, John R. Birge, and Zi’ang Wang, to submit soon.
(6) “Trade Credit Late Payment and Industry Structure,” with John R. Birge and Hsiao-Hui Lee, to submit soon, available upon request.

Research in Financial Economics
(1) "Credit Risk Propagation along Supply Chains: Evidence from the CDS Market," with Senay Agca, Vlad Babich, and John R. Birge, major revision at Management Science, finance area.
(2) "Global Supply Chains and Cross-Border Financing," with Micheal Hertzel, Jie Peng, and Yu Zhang, R&R at Management Science.
(3) "Not Coming Home: Trade and Economic Policy Uncertainty in American Supply Chain Networks," with Ben Charoenwong and Miaozhe Han, submitted to M&SOM.
(4) "The Spillover Effect of CEO Myopia on the Product Market." with Yifan Jia, Zheng Wang, and Zilong Zhang.
(5) "Taxi, Job Vacancies, and Employee Satisfaction," with Bledi Taska, Ling Cen, working.
(6) "The Logistics of Supply Chain Alpha," Deutsche Bank Market Research, October, 2015.

Operations in Renewable Energy and Communications
(1)"Integrating Solar PV in Utility System Operations: Analytical Framework and Arizona Case Study (1st Author)," Energy, An International Journal, March 2015.
(2) "Integrating Solar PV in Utility System Operations," Dept. of Energy Technical Report, 2013.
(3) "Dynamic Pricing for Wireless Data Service," Int'l Journal of Mobile Communication, 2014.
(4) "Dynamic Pricing Strategy for Delay Tolerant Service Aggregation Multicast in Wireless Networks (1st Author)," IEEE Wireless Communications and Networking Conference (WCNC) 2013.
(5) "Non-Continuous SD for Adaptive NC-OSDM Transmission in Cognitive Radio," IEEE International Conference on Wireless Information Technology and Systems (ICWITS) 2010.
(6) "Architecture of Wireless Communications System with Multi-Domain Collaboration," International Conference on Communications and Networking in China (CHINACOM) 2010.
(7) "Pseudo-code positioning Method of Coherent and Incoherent Ranging" (Patent 201010125090.9)
(8) "AP with Improved Indoor SNR in Cooperative Communication" (Patent 201010116703.2).
(9) "System of Mobile, Broadcasting, and Positioning for Intensive Users" (Patent 201010285550.4).

INDUSTRY EXPERIENCE

Principal Quantitative Researcher (Advisory)
FinFabrik, Hong Kong, China 2018-present

- Led research projects on 1) government policy-making such as regulation and taxation in future blockchain economy, 2) cryptocurrency sentiment analysis and quantitative strategies, 3) tokenization and market microstructure of crypto exchange platforms.

Associate at Quantitative Equity Strategy
Deutsche Bank, New York, NY 2015-2016

- Led a project to model economic information in companies' supply chain network of customer-supplier relationships and published a comprehensive investment strategy report on alpha opportunities and sector rotations using Oracle SQL, R, and Bloomberg terminal.

Research Associate at Division of Decision and Information Sciences
Argonne National Laboratory, Lemont, IL 2012-2014

- Led stochastic unit commitment and economic dispatch MIP simulations on the high penetration of wind and solar on grid integration using CPLEX on IBM Blue Gene/Q supercomputer.

Business Analyst (Intern)

McKinsey & Company, Shanghai, China 2010-2011

- Prepared over 50 presentation slides on quantitative analysis on the topics of competitive landscape, global expansion, and M&A strategy for clients in global contracting industries.

System Engineer (Intern)

Intel Corporation, Santa Clara, CA 2010-2010

- Researched architectural errors and implemented cutting-edge post-silicon validation to strengthen Intel Xeon™ CPU prototype robustness with Python, C++, and Verilog.

TEACHING EXPERIENCE

Instructor

The Chinese University of Hong Kong, CUHK Business School 2019-current

- DSME6756 Business Intelligence Techniques and Applications (Master level)
  - Core course for MSc in Business Analytics.
- FINA6020 FinTech Analytics (Master level)
- DSME6682 FinTech and It's Application (Master level)

Instructor

City University of Hong Kong, College of Business 2016-2019

- FB8918 Machine Learning for Business Research (Ph.D. level)
  - First machine learning course designed for business school Ph.D. students.
- MS6325 Operations Management (Master level)
  - Student evaluation 6.60 out of 7.00, among the top in CityU College of Business.

Invited Instructor

Tsinghua University School, of Economics and Management 2017-current

- Executive Education: Supply Chain Finance Module (EMBA level)
  - Student evaluation 4.59 out of 5.00.

Teaching Assistant

The University of Chicago, Booth School of Business 2013-2016

- Buse 33101 Advanced Microeconomics Analysis (Prof. Kevin Murphy)
- Buse 33401 Money and Banking (Prof. Randall Kroszner)
- Buse 35000 Investments (Prof. Stavros Panageas)
- Buse 40000 Operations Management (Prof. Christopher Ryan)
- Buse 40101 Supply Chain Strategy (Prof. Nicole DeHoriatus)

PRESENTATIONS

Finance/Economics Conference

- EEA-ESEM (Invited) 2018
- Guanghua International Symposium on Finance (Invited) 2018
- NFA Annual Meeting (Invited) 2018
- SFS Cavalcade Asia-Pacific (Invited) 2018, 2019

Operations Management Conference

- CSAMSE (Invited) 2017, 2019
- European Supply Chain and Finance Symposium 2019
- INFORMS Annual Meeting (Invited) 2014, 2015, 2016, 2017, 2018
- MSOM iFORM SIG Conference (Invited) 2015, 2019
- POMS Annual Meeting (Invited) 2014, 2015, 2016, 2019, 2020
- Supply Chain Finance & Risk Management Workshop 2018, 2019
- Wharton EMPOM (invited) 2018, 2019

Academic Institution
- Tsinghua, PKU, Fudan, SJTU, USTC, SYSU, SCUT, DUFE.
- HKUST, HKU, CUHK, CityUHK, PolyUHK, NUS, SMU.
- Chicago, Georgetown, GMU, GWU, IESE, MIT, NYU, UC Boulder, Wharton, WUSTL.

Financial Service Industry
- UBS (Hong Kong), Deutsche Bank (New York), CITIC (Beijing), COAMC (Shanghai).
- Cipher Capital, Wolfe Research (New York), AQR Capital Management (Greenwich).

ACADEMIC SERVICES

Paper Reviewer:
– Management Science, Manufacturing & Service Operations Management, Production and Operations Management, Journal of Operations Management„ Information Systems Research
Conference Organizer:
– POMS-HK 2019 Chair for Career Fair
– POMS 2020 Finance and Operations Management (FOM) Track Chair

FELLOWSHIPS AND GRANTS

City University of Hong Kong SRG-Fd Fund	2017-2019
City University of Hong Kong StUp Fund	2016-2019
The Farsight Award, Long Finance	2015-2016
Sidney Davidson Doctoral Fellowship, Chicago Booth	2015-2016
John and Serena Liew Fellowship, Chicago Booth	2014-2015
Fama-Miller Center Grant for Research in Finance, Chicago Booth	2014-2015
Chicago Booth Doctoral Fellowship, Chicago Booth	2011-2015
University Presidential Honor Graduate (top 1%), Tsinghua University	2007-2011
First Class Scholarship for Academic Excellence (top 3%), Tsinghua University	2009-2011
Undergraduate Research (UGVR) Scholarship, Stanford University	2009-2010

REFERENCES

John R. Birge
Jerry W. and Carol Lee Levin Professor of Operations Management
Booth School of Business, University of Chicago
5807 South Woodlawn Avenue, Chicago, IL 60637
Tel: (773) 834-1701, Email: john.birge@chicagobooth.edu

Şenay Ağca
Associate Professor of Finance
Department of Finance, George Washington University
2201 G St NW, Funger Hall 505, Washington, DC 20052
Tel: (202) 994-9209, Email: sagca@gwu.edu

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McDonough School of Business, Georgetown University
531 Rafik B. Hariri Building, 37th and O Streets, NW, Washington, DC 20057
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Bryan T. Kelly
Professor of Finance
Yale School of Management
165 Whitney Ave., New Haven, CT 06511
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Christopher S. Tang
UCLA Distinguished Professor, and Edward W. Carter Chair in Business Administration
UCLA Anderson School
110 Westwood Plaza, Los Angeles, CA 90095
Tel: (310) 825-4203, Email: chris.tang@anderson.ucla.edu

ADDITIONAL

C/C++, Python, R, MATLAB, Stata, SAS, EViews, SQL, LaTeX, Linux, Bloomberg, Haver, WIND