

Lin SUN (孙林)

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Room 516, Building 5
No. 220, Handan Road, Yangpu District, Fudan University
Shanghai China

+86-21-63895522
+86-13871052803
linsun@fudan.edu.cn

Professional Experience

Assistant Professor of Finance, Fanhai International School of Finance and School of Economics,
Fudan University, Shanghai China, September 2017 – Present =

Education

Singapore Management University (SMU)
Ph.D. in Business (Finance), January 2017
Dissertation: Essays on Asset Management
Dissertation Committee: Melvyn Teo (Chair), Hao Liang, Joe Zhang and Yuehua Tang

National University of Singapore (NUS)
Bachelor of Science in Quantitative Finance (First Class Honours), June 2011

Passed all three levels of the CFA Program on the first attempt

Research Interests

Empirical Asset Pricing, Hedge Funds, Mutual Funds

Publication

"Public Hedge Funds," with Melvyn TEO,
Journal of Financial Economics, 2019.
One of the top 3 Finance Journals. One of the Financial Times Top 50 Journals.
Reprinted in *Harvard Law School Forum on Corporate Governance and Financial Regulation*.

Working Papers

"Greenwashing: Evidence from Hedge Funds," with Hao Liang and Melvyn Teo,
Reprinted in *Harvard Law School Forum on Corporate Governance and Financial Regulation*.

Work in Progress

“Centralized Heating System and Cognitive Bias” with Huasheng Gao and Zhengkai Liu

Think Tank Research

“Investor Rationality Index”, with Shanghai Stock Exchange (2018).

Research Grants

Young Scientists Fund by National Natural Science Foundation of China (2018), RMB 189,900 (Sole Principle Investigator).

Shanghai Pujiang Program by Science and Technology Commission Shanghai Municipality (2018), RMB 150,000 (Sole Principle Investigator).

Junior Faculty Research Grant by Fanghai International School of Finance at Fudan University (2017), RMB 150,000.

Honors and Awards

Graduate Scholarship (Ph.D. Program), Singapore Ministry of Education, 2011-2016

Undergraduate Scholarship for PRC Students, Singapore Ministry of Education, 2007-2011

Meritorious Winner of 2010 Mathematical Contest in Modeling, Consortium for Mathematics and Its Applications, 2010

Dean’s List of NUS Faculty of Science (awarded to top 5% students), National University of Singapore, 2007

Teaching

Corporate Finance for Undergraduate Students, Fudan University, Spring 2018 (96.57/100.00)

Finance I (Asset Pricing) for Research Master-PhD Students, Fudan University, Autumn 2017 (88.97/100.00)

Invited Presentations

European Finance Association Annual Meeting (Manheim, 2017)

Dauphine University and CREST 9th Hedge Fund and Private Equity Research Conference (Paris, 2017)

FMA Asia/Pacific Conference (Sydney, 2016)

Other Professional Experiences

Teaching Assistant for various programs (including BBA, MFE, MBA, EMBA, and CKGSB DBA) at Singapore Management University, 2011-2016

Consultant at BNP Paribas Hedge Fund Centre Singapore Management University, 2013

Skills and Personal

Programming skills: SAS, Stata, Matlab, and Python

Language: English (fluent), Mandarin (native)

Nationality: Chinese

Other skill: Passed piano grade 8 exam

Media Coverage

China Economic Weekly (2018), Yicai Media Group (2018) and Investments & Pensions Europe (2017).

Reference

Melvyn Teo

Lee Kong Chian Professor of Finance

Deputy Dean (Faculty & Research)

Singapore Management University

Tel: +65-6828-0735

E-mail: melvynteo@smu.edu.sg