Pengfei Sui

Contact Information

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Research Interest

Asset Pricing; Behavioral Finance

Employment

The Chinese University of Hong Kong (Shenzhen), Shenzhen, Guangdong, China

- Assistant Professor of Finance, August 2018 - Present

Education

California Institute of Technology, Pasadena, CA

- Ph.D. in Social Science (Economics), June 2018

Renmin University of China, Beijing, China

- M.S. in Quantitative Economics, June 2013
- B.A. in Finance and B.S. in Applied Mathematics, July 2011

Working Papers

1. **Asset Pricing with Return Extrapolation** (with Lawrence J. Jin)
2. **Time-varying Impact of Investor Sentiment** (Job Market Paper)
3. **Dark Matter of Finance in the Survey**
4. **Revealed Preference from Fund Flows** (with Bing Han and Wenhao Yang)
5. **Conversations in the Market: A Live Sentiment Contagion Test** (with Haoyang Liu)
6. **Self-Enhancing Transmission Bias: An Empirical Test** (with Baolian Wang; Draft coming soon)
7. **Does the Chinese Housing Boom Exacerbate Wealth Inequality?** (With Shuai Ye)
8. **The Role of Culture: Rice Farming and Stock Market Participation** (with Jiancheng Wang, Bohui Zhang and Lan Zhang)

Work in Progress

1. **Stake and Investor Behaviors** (with Baolian Wang)

Seminars and Conference

- Seminar at Renmin University of China, December 2020
- The 1st SME Research Conference, CUHK-Shenzhen, November 2020
- Seminar at Nanjing University, June 2020
- SFS Cavalcade Asia-pacific, December 2019
- Asia Quantative Finance Conference, November 2018
- Fintech, Social Finance and Financial Stability Workshop, December 2018

- NBER Summer Institute Asset Pricing Workshop, July 2018
- China International Conference in Finance (CICF), July 2018
- SFS Cavalcade North America 2018, May 2018
- NBER Behavioral Finance Working Group Meeting, November 2017
- Yale University Young Economists Symposium, August 2017
- Yale Summer School in Behavioral Finance, June 2017

Referee For

- Journal of Finance
- Journal of Banking and Finance
- Economic Modelling

Teaching Experience

The Chinese University of Hong Kong, Shenzhen, Guangdong, China

- Investment and Portfolio Analysis, Asset Pricing

California Institute of Technology, Pasadena, CA, USA

- Investments, Options, Pricing Options With Mathematical Models, Applied Corporate Finance and Investment Banking, Introduction to Economics

Renmin University of China, Beijing, China

- Advanced Topics in Econometrics, Summer 2012

Selected Fellowships and Awards

- Linde Fellowship, California Institute of Technology, 2016, 2017
- Linde Research Grant, California Institute of Technology, 2016 - 2017
- Travel Grant to the 7th Western Conference in Mathematical Finance in Austin, TX, 2015
- Institute Fellowship, California Institute of Technology, 2013 - 2014
- Outstanding Graduate Scholarship, Renmin University of China, 2012
- Best Undergraduate Thesis Award
- Outstanding Undergraduate Scholarship, Renmin University of China, 2009