

Pengfei Sui

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RESEARCH Asset Pricing; Behavioral Finance
INTEREST

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

PUBLISHED
ARTICLES

1. **Asset Pricing with Return Extrapolation** (with Lawrence J. Jin)
Journal of Financial Economics, 145(2), 273-295.

WORKING
PAPERS

1. **Stake and Investor Behaviors** (with Baolian Wang)
2. **Conversations in the Market: Sentiment Contagion among Investors** (with Bing Han and Haoyang Liu)
Presented at : China Financial Research Conference (CFRC) 2022;
CFRC 2022 Behavioral Finance Best Paper Award
3. **Social Transmission Bias: Evidence from an Online Investor Platform** (with Baolian Wang)
Presented at : CICF 2022; CUHK(SZ) 2021;
4. **Prospect Theory and Mutual Fund Flows** (with Bing Han and Wenhao Yang)
Presented at : Renmin University of China 2021; PHBS-SME 2021; CIRF 2021; AsianFA 2021; CUHK(SZ) 2020;
5. **Time-varying Impact of Investor Sentiment** (Job Market Paper)
Presented at : IYFS 2021; CUHK(SZ) 2017; University of Western Ontario (2017);
Best Paper Award in Behavioural Finance at the 7th IYFS Conference

- SEMINARS AND
CONFERENCE
- CICF, July 2022
 - CFRC, July 2022
 - Seminar at Renmin University of China, December 2021
 - CUHKSZ-PHBS Economics and Finance Workshop, December 2021
 - 2021 SME Research Conference of CUHK-Shenzhen, August 2021
 - 7th International Young Finance Scholars Conference, July 2021
 - China International Risk Forum, July 2021
 - The 33rd Asian Finance Association Annual Meeting, July 2021
 - 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
- PANEL DISCUSSION
- The 7th International Conference on Smart Finance
Panel: Security Token Offering (STO) as Substitute or Prelude of IPO: Opportunities and Challenges
- REFEREE FOR
- Journal of Finance
 - Journal of Banking and Finance
 - Economic Modelling
 - Journal of Economic Behavior and Organization
 - European Financial Management
- EXTERNAL
REVIEWER
- Research Grants Council (RGC) of Hong Kong
- 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
- GRANTS
- National Natural Science Foundation of China for Young Scholar (2023-2025)
The Shock of Irrational Expectations: Asset Pricing with Return Extrapolation and Institutional Investors

SELECTED

- CFRC 2022 Behavioral Finance Best Paper Award

AWARDS

- Best Paper Award in Behavioural Finance at the 7th IYFS Conference, 2022

- 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