

## EDUCATION

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<b>The University of Hong Kong</b> Ph.D. Candidate in Finance, Advisor: Fangzhou Lu (Primary), Tse-Chun Lin	Hong Kong, China 2020–Current
<b>Renmin University of China</b> M.S. in Financial Engineering	Beijing, China 2017–2020
<b>Renmin University of China</b> B.S. in Finance and Mathematics	Beijing, China 2013–2017

## RESEARCH INTERESTS

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Fintech, Asset Pricing, Big Data

## WORKING PAPERS

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1. **Lei Huang**, Tse-Chun Lin, Fangzhou Lu, Jian Sun. The Financialization of Cryptocurrencies. *Available at SSRN:* <https://ssrn.com/abstract=3948407>
2. **Lei Huang**, Fangzhou Lu, Sixuan Li. ChatGPT, Generative AI, and Investment Advisory. *Available at SSRN:* <https://ssrn.com/abstract=4519182>
3. **Lei Huang**, Fangzhou Lu, Sixuan Li. Sanctions and Social Capital: Evidence from the Russian Invasion of Ukraine. *Available at SSRN:* <https://ssrn.com/abstract=4108129>

## WORKING IN PROGRESS

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1. **Lei Huang**, Tse-Chun Lin, Fangzhou Lu, He Tang. Naïve Attention and Extrapolative Beliefs: Evidence from Digital Footprints of Mutual Fund Investment.

## SKILLS

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- **Programming:** Python, Stata, R, MATLAB, SAS, Web Crawling
- **Mathematics:** Topology, Functional Analysis, Advanced Probability Theory, Stochastic Calculus
- **Language:** Chinese(Native), English(Fluent)

## TEACHING

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• <b>Teaching Assistant</b> at The University of Hong Kong <i>MFIN7014 Fund Management and Alternative Investments</i>	Summer 2023
• <b>Teaching Assistant</b> at The University of Hong Kong <i>MFIN7014 Fund Management and Alternative Investments</i>	Summer 2022
• <b>Teaching Assistant</b> at The University of Hong Kong <i>ECON6005 Advanced Econometrics</i>	Fall 2021
• <b>Lecturer</b> at Renmin University of China <i>Mathematical Analytical Methods</i>	Fall 2019

- **Teaching Assistant** at Renmin University of China  
*Risk Management*

Spring 2020

## EXPERIENCE

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**Derivatives Valuation Center, Ernst & Young**  
Derivatives Valuation Intern

Beijing, China  
Nov, 2016 –Feb, 2017

**Shenzhen Sunfo Capital Management Group**  
Quantitative Research Intern

Beijing, China  
July, 2016 –Aug, 2016