Chaojun Wang --- Curriculum Vitae

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EMPLOYMENT

2017 – Assistant Professor of Finance, the Wharton School of the University of Pennsylvania

EDUCATION

2017	Stanford University, Ph.D. in Statistics, Ph.D. Minor in Economics
2012	École Polytechnique (France), Diplôme de l'École Polytechnique
2008	Lycée Faidherbe (France), Classe Préparatoire (Mathematics, Physics and CS)

RESEARCH (authors in alphabetical order)

Publications

7. The Limits of Multi-Dealer Platforms — JFE, 2023
   Chaojun Wang

Working Papers

6. Search in Over-the-Counter Markets — R&R at JF
   Chaojun Wang, 2022

5. Size Discount and Size Penalty: Trading Costs in Bond Markets — R&R at RFS
   Gabor Pinter, Chaojun Wang, and Junyuan Zou, 2022

4. Information Chasing versus Adverse Selection
   Gabor Pinter, Chaojun Wang, and Junyuan Zou, 2022

3. Why Trade Over-the-Counter? — R&R at JF
   Tomy Lee and Chaojun Wang, 2022

2. Core-Periphery Trading Networks
   Chaojun Wang, 2021

   [*Marshall Blume Prize in Financial Research, Honorable Mention, 2018*]
   [*Best Job Market Paper in Finance Theory (ex aequo), Finance Theory Group, 2017*]
   [*Best Ph.D. student paper, Young Scholars Finance Consortium, 2017*]
   [*Cubist Systematic Strategies Ph.D. Candidate Award, Western Finance Association, 2017*]

1. Efficient Contracting in Network Financial Markets
   Darrell Duffie and Chaojun Wang, 2015

PRESENTATIONS

2023 Conferences: WFA (scheduled), SFS Cavalcade North America (scheduled), The Warren Center Workshop on Networks in Finance, Finance Theory Group Meeting, Annual Conference on Network Science and Economics

2022 Conferences: American Finance Association, FARFE, Finance Theory Group Meeting, SENA Workshop on Financial Networks (University of Essex)

Seminars: University of Essex

2021 Conferences: Texas Finance Festival, SFS Cavalcade North America, Financial Intermediation Research Society Conference, European Finance Association*, China International Conference in Finance*, Stern/Salomon Microstructure Conference*, World Symposium on Investment Research*, INSEAD Finance Symposium*

Seminars: INSEAD, Finance Theory Webinar

2020 Conferences: American Finance Association, Market Microstructure Exchange, Finance Theory Group Meeting, Microstructure Online Seminars Asia Pacific, Australian Finance & Banking Conference

Seminars: University of Washington Foster School of Business

2019 Conferences: UBRI Connect, Philadelphia Search and Matching Workshop, FML Budapest*

Seminars: Georgia State University

2018 Conferences: Econometric Society Winter Meeting, Columbia Financial Networks Conference, Rodney White Center Conference, Review of Economic Dynamics Conference, CityU of Hong Kong Finance Conference, Econometric Society Summer Meeting, AMES*, CBC Hong Kong*, European Finance Association*, EUROfidai*, Northern Finance Association*

Seminars: George Mason Business School, Johns Hopkins University Carey Business School, University of Chicago (Guest Lecture), New York Fed, Princeton Economics

2017 Conferences: Stanford Institute of Theoretical Economics, Cowles Annual Conference on General Equilibrium, WFA, SFS Cavalcade North America, NYU Search Theory Workshop, West Coast Search and Matching Workshop, Philadelphia Search and Matching Workshop, Annual NSF Conference on Network Science in Economics, Young Scholars Finance Consortium

Seminars: Wharton, Chicago Booth, MIT Sloan, Chicago Economics, Northwestern Kellogg, London School of Economics, CMU Tepper, UT Austin McCombs, UNC Kenan-Flagler, WUSTL Olin, the University of British Columbia Sauder School of Business, USC Marshall, Indiana Kelley

2016 Conferences: NYU Stern Microstructure Conference, Paris Dauphine Market Microstructure, Jerusalem School in Economic Theory (poster session), European Finance Association Doctoral Tutorial, European Economic Association Annual Congress, European Society European Meeting, Coalition Theory Network Workshop

Seminars: Stanford Graduate School of Business, Indiana University Department of Economics

2015 World Congress of the Econometric Society, Econometric Society Winter Meeting

2014 Issac Newton Institute workshop---Systemic Risk: Models and Mechanisms (poster session)

(* paper presented by a coauthor)

AWARDS

2018 Marshall Blume Prize in Financial Research, Honorable Mention, Rodney White Center

2017 Best Job Market Paper in Finance Theory (*ex aequo*), Finance Theory Group

Best PhD student paper, Young Scholars Finance Consortium
Cubist Systematic Strategies Ph.D. Candidate Award, Western Finance Association
2015 Teaching Assistant Award, Department of Statistics at Stanford University
2010 Silver Medal, International Mathematics Competition for University Students
2009 Silver Medal, International Mathematics Competition for University Students
2007 Finalist for the national French team, International Physics Olympiads

PROFESSIONAL SERVICE

Referee Work

American Economic Journal: Microeconomics, American Economic Review, Journal of Economic Theory, Journal of Finance, Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Journal of Monetary Economics, Management Science, Review of Asset Pricing Studies, Review of Corporate Finance Studies, Review of Financial Studies, Theoretical Economics

Committee Work and Other Service

Program Committee, FIRS
Program Committee, Microstructure Exchange
Program Committee, MFA
Program Committee, Cambridge Corporate Finance Theory symposium
Program Committee, Chinese Finance Scholar Forum
Wharton Junior Faculty Recruiting Committee
Co-organizer, Wharton Micro Finance Seminar

Invited Discussions

Conference on Sovereign Bond Markets, 2023
Midwest Finance Association, 2023
NYU Stern Five-Star Conference, 2022
Fixed Income and Financial Institutions (FIFI), 2022
Crypto and Blockchain Economics Research (CBER) Conference, 2022
Midwest Finance Association, 2021
European Finance Association, 2020
Western Finance Association, 2020
Australian Finance & Banking Conference, 2020
Financial Intermediation Research Society Conference, 2019
Review of Economic Dynamics Conference on Fragmented Financial Markets, 2018
Conference on Financial Decisions and Asset Markets, Rodney White Center, 2018
Mid-Atlantic Research Conference, 2018
European Finance Association Doctoral Tutorial, 2016

TEACHING AND ADVISING

Ph.D. Students

Ruslan Svershkov, Warwick Business School, Committee member

Teaching

FNCE 100: Corporate Finance (Wharton)
ENGR 60: Engineering Economics (Stanford University)
Session leader for STATS 60: Introduction to Statistical Methods (Stanford University)

Oral examiner in mathematics in the preparatory program at Lycée Michelet (Paris, France)