
CONTACT INFORMATION	Wharton Research Data Services The Wharton School University of Pennsylvania 3819 Chestnut Street, Philadelphia, PA, 19104 USA	Office:(215)898-6705 Mobile:(812)606-3899 jun5@wharton.upenn.edu
EDUCATION	Kelley School of Business, Indiana University Bloomington Ph.D. in Finance, August 2017 <ul style="list-style-type: none">• Committee: Veronika Pool, Craig Holden, Charles Trzcinka, Rick Harbaugh• Minor in Business Economics M.B. in Finance, November 2014 Shanghai University of International Business and Economics (SUIBE) B.S. in Finance, with <i>Honors</i> , 2012	
RESEARCH INTERESTS	Empirical Asset Pricing, Investments, Informed Trading, Momentum	
EMPLOYMENT	Research Support Director, Wharton Research Data Services, University of Pennsylvania Associate Instructor, Kelley School of Business, Indiana University Research Assistant, Kelley School of Business, Indiana University	2017.09-present 2014.09-2017.08 2012.09-2014.08
WORKING PAPERS	Jun Wu, <i>Do Mutual Funds Have News Trading Skills? Evidence from Daily Trading Ahead of News Releases</i> -presented at MFA 2017 annual meeting Chicago, Macquarie Education Edge Research Seminar NYC & Boston (2017), FMA 2016 Annual Meeting Las Vegas, Midwest Finance Job Market Paper Symposium, Southern Illinois University (2016), Indiana University (2015) Jun Wu, <i>Industry Momentum and Mutual Fund Performance</i> . -presented at MFA 2016 Annual Meeting Chicago (2016), FMA 2015 Annual Meeting Orlando (2015), Indiana University (2014)	
WORK IN PROGRESS	<i>Market Liquidity and Leverage: Cross-section and Cash Flow Volatility</i> , Jun Wu, Andrew Ellul, Christian Lundblad, and Pab Jotikasthira. <i>Out-of-sample Consistency of Analyst Forecast</i> , Jun Wu, Michael Brandt, and Gurvinder Brar. <i>Daily PIN and Stock Returns</i> , Jun Wu and Hong Kee Sul. <i>What is the Most Effective Stock Price Informativeness Proxy?</i> , Jun Wu and Ryan Israelsen. <i>The Liquidity and Information Cost of JOBS Act</i> , Jun Wu, Ryan Israelsen, and Sudip Gupta. <i>The Timing of Mutual Fund Holdings Disclosure</i> , Jun Wu and Veronika Pool. <i>Fund Manager Skills Measured by Market Reactions</i> , Jun Wu and Veronika Pool.	

Readability and Sentiment of Mutual Fund Prospectus Jun Wu, Christina Zhu, and Veronika Pool.

Redefining Active-managed U.S. Equity Mutual Funds, Jun Wu, Thummim Cho, and Veronika Pool.

HONORS AND
 AWARDS

Panschar Undergraduate Teaching Award Finalist, Kelley School of Business	2017
Midwest Finance Association (MFA) Travel Grant Award	2017
Macquarie Education Edge Research Seminar Sponsorship	2017
Midwest Finance Job Market Paper Symposium Selected Participant	2016
Doctoral Student Consortium, Financial Management Association (FMA)	2016
Panschar Undergraduate Teaching Award Finalist, Kelley School of Business	2016
Kelley School of Business Doctoral Student Research Productivity Award	2016
Kelley School of Business Doctoral Student Travel Grant	2015-2016
American Finance Association (AFA) Doctoral Student Travel Grant	2015
Kelley School of Business Research Matching Grant	2014-2015
Kelley School of Business Doctoral Student Fellowship	2012-2016
Outstanding Student Award, Shanghai	2012
First-class Scholarship, SUIBE	2012
Scholarship for Distinguished Students, SUIBE	2009-2010
Excellent Student President Award, SUIBE	2009

INVITED
 PRESENTATIONS

2018	(<i>Scheduled</i>) Presenter, Financial Management Association (FMA) 2018 annual meeting
	Presenter, Eastern Finance Association (EFA) 2018 annual meeting, Philadelphia, PA
	Presenter, NYSE High-frequency Trading Data Seminar, NYC
2017	Discussant, Financial Management Association (FMA) 2017 annual meeting, Boston, MA
	Presenter & Discussant, Midwest Finance Association (MFA) 2017 annual meeting, Chicago, IL
	Presenter, Macquarie Education Edge Research Seminar, NYC, NY
	Presenter, Macquarie Asset Management Invited Research Seminar, Boston, MA
2016	Presenter & Discussant, Financial Management Association (FMA) 2016 annual meeting, Las Vegas, NV
	Presenter, Midwest Finance Job Market Paper Symposium, Carbondale, IL
	Presenter & Discussant, Midwest Finance Association (MFA) 2016 annual meeting, Atlanta, GA
	Presenter, Indiana University; Missouri State University; WRDS at UPenn
2015	Presenter & Discussant, Financial Management Association (FMA) 2015 annual meeting, Orlando, FL
2013	Discussant, Midwest Finance Association (MFA) 2013 annual meeting, Chicago, IL

TEACHING EXPERIENCE	Summer 2017	Instructor, Intermediate Corporate Finance -Instructor Rating: Mean 6.41/7 Median 7/7
	Summer 2017	Instructor, Intermediate Investments -Instructor Rating: Mean 6.55/7 Median 7/7
	Summer 2016	Instructor, Intermediate Investments -Instructor Rating: Mean 6.50/7 Median 7/7
	Fall 2015	Instructor, Intermediate Investments -Instructor Rating: Mean 6.32/7 Median 7/7
	Summer 2015	Instructor, Intermediate Corporate Finance -Instructor Rating: Mean 6.57/7 Median 7/7
	Summer 2015	Instructor, Intermediate Investments -Instructor Rating: Mean 6.73/7 Median 7/7
	Summer 2007	Associate Instructor, Chinese Calligraphy -Herbert F. Johnson Museum of Art, Cornell University
OTHER PROFESSIONAL EXPERIENCE		Department of Business and Commerce, Government of Shanghai Shanghai Futures Exchange Industry and Commerce Bank of China, Shanghai Bank of China, Shanghai
PROFESSIONAL MEMBERSHIP		American Finance Association (AFA), Financial Management Association (FMA), Western Finance Association (WFA), Midwest Finance Association (MFA), Association for Financial Professionals (AFP), Global Association of Risk Professionals (GARP)
RELEVANT SKILLS	Languages:	English, Mandarin, Japanese
	Programming:	SAS, Matlab, STATA, VBA, L ^A T _E X
REFERENCES		Prof. Veronika K. Pool , HH 6100, Kelley School of Business, Indiana University Bloomington, (812)855-9714, vkpool@indiana.edu
		Prof. Craig W. Holden , HH 6100, Kelley School of Business, Indiana University Bloomington, (812)855-2696, cholden@indiana.edu
		Prof. Andrew Ellul , HH 6100, Kelley School of Business, Indiana University Bloom- ington, (812) 855-2768, anellul@indiana.edu
		Prof. Ryan D. Israelsen , HH 6100, Kelley School of Business, Indiana University Bloomington, (812) 855-8435, risraels@indiana.edu