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: http://eng.pbcsf.tsinghua.edu.cn/portal/article/indexn/id/621.html
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   This paper won CIFFP Best Paper Award.
   Charles Jones
   Journal of Financial and Quantitative Analysis

2. "The International Commonality of Idiosyncratic Variances" (with Geert Bekaert and Xue Wang)
   Management Science, forthcoming.
   This paper won Blackrock Prize for Best Paper.
   Geert Bekaert *Management Science*

3. "Retail and Institutional Investor Trading Behaviors: Evidence from China" (with Lin Tan and Xinran Zhang)
   Annual Review of Financial Economics, forthcoming.
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4. *Annual Review of Financial Economics* "Risking or De-risking: How Management Fees Affect Hedge Fund Risk-Taking Choices" (with Chengdong Yin)
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5. "Tracking Retail Investor Activity" (with Ekkehart Boehmer, Charles Jones and Xinran Zhang)
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9. “Potential Pilot Problems: Treatment Spillovers in Financial Regulatory Experiments” (with Ekkehart Boehmer and Charles Jones)
   Journal of Financial Economics, 2020, 135, 68-87.
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10. “What Do Short-Sellers Know?” (with Ekkehart Boehmer, Charles Jones and Julie Wu)
    Review of Finance, 2020, 1-33.
    This paper won the Spängler-IQAM award for the Best Investments Paper in the *Review of Finance*.
    Ekkehart Boehmer, Charles Jones Julie Wu
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11. “Anticipating Uncertainty: Straddles around Earnings Announcement” (with Chao Gao and Yuhang Xing)
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13. "The Information Content of The Sentiment Index" (with Steve Sibley, Yanchu Wang and Yuhang Xing)
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14. "Shackling Short Sellers: The 2008 Shorting Ban" (with Ekkehart Boehmer and Charles Jones)
Review of Financial Studies, lead article, 2013, 26, 1363-1400.
This paper won Best Paper Award at 16th Mitsui Finance Symposium at University of Michigan.
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15. "Aggregate Idiosyncratic Volatility" (with Geert Bekaert and Robert Hodrick)
Journal of Financial and Quantitative Analysis, lead article, 2012, 47, 1155-1185.
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16. "Empirical Evaluation of Asset Pricing Models: Arbitrage and Pricing Errors in Contingent Claims" (with Zhenyu Wang)
Journal of Empirical Finance, 2012, 19, 65-78.

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17. "Investing in Talents: Manager Characteristics and Hedge Fund Performances" (with Haitao Li and Rui Zhao)
Journal of Financial and Quantitative Analysis, 2011, 46, 59-82.

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18. "What Does the Individual Option Volatility Smirk Tell Us About Future Equity Returns?" (with Yuhang Xing and Rui Zhao)
Journal of Financial and Quantitative Analysis, 2010, 45, 641-662.
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19. "Evaluating Asset Pricing Models Using the Second Hansen-Jagannathan Distance" (with Haitao Li and Yuewu Xu)

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20. "International Stock Return Comovements" (with Geert Bekaert and Robert Hodrick)
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21. "High Idiosyncratic Volatility and Low Returns: International and Further U.S. Evidence" (with Andrew Ang, Robert Hodrick, and Yuhang Xing)
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22. "Which Shorts Are Informed?" (with Ekkehart Boehmer and Charles Jones)
Journal of Finance, lead article, 2008, 63, 491-527.
This paper won BSI Gamma Foundation Award, and is one of the finalists for Smith-Breeden Award from JF.
This paper is also ESI highly Cited Papers.
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23. "The Cross-Section of Volatility and Expected Returns" (with Andrew Ang, Robert Hodrick, and Yuhang Xing)
Journal of Finance, 2006, 61, 259-299.
This paper is ESI highly Cited Papers and is one of the 10 most cited paper in Journal of Finance since 2000.
Andrew Ang Robert Hodrick
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24. "Specification Tests of International Asset Pricing Models"
Journal of International Money and Finance, 2006, 25, 275-307.

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25. "Evaluating the Specification Errors of Asset Pricing Models" (with Robert Hodrick) *Journal of Financial Economics*, 2001, 62, 327-376.

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1. "The China-U.S. Equity Valuation Gap" (with Geert Bekaert, Shuojia Ke and Xue Wang)
   Geert Bekaert

2. "When Do Informed Short Sellers Trade? Evidence from Intraday Data and Implications for Informed Trading Models" (with Danqi Hu, Charles M. Jones and Xinran Zhang)
   Charles M. Jones

3. "Uncertainty Resolution Before Earnings Announcements" (with Chao Gao and Grace Xing Hu)

4. "Variance Risk Premiums in Emerging Markets" (with Fang Qiao, Lai Xu, and Hao Zhou)

5. "Foreign Capital in the Chinese Stock Market: A Firm-Level Study" (with Christian Lundblad, Donghui Shi and Zijian Zhang)
   Christian Lundblad

6. "Retail Investors during Pandemic" (with Charles M. Jones, Lin Tan, and Xinran Zhang)
   Charles M. Jones

7. “The Rise of Reddit: How Social Media Affects Retail Investors and Short-sellers’ Roles in Price Discovery (with Danqi Hu, Charles M. Jones, Siyang Li and Valerie Zhang)
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8. “Finding Anomalies in China” (with Kewei Hou, and Fang Qiao)

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BSI 2003 2005.
Whitecomb 2005.
Q Group 2004.
Air Products 2003.
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Roger F. Murray 1999-2001.
1997-2002.

Ideas/RePEc Economist Rankings: ranked top 5% of all authors of the world.
Web of Science: 4,471 citations.
Google scholar citations: 16,117 citations.
SSRN: 58,398 downloads (ranked top 2% of all authors of the world).

Conference Presentations, Discussions, Session Chair, Program Chair

World Economic Forum Annual Meeting, 2024.
Digital Life Design Munich Conference, 2024.
World Economic Forum Summer Davos Forum, 2023, 2024.
WEF Annual Meeting of the Global Future Councils, 2023.
Annual Conference of Digital Economics, 2022, 2023.
ABFER Annual Conference, 2023, 2024.
ASIFMA Annual Conference, 2023.
China Wealth Management 50 Forum, 2023.
China International Derivatives Forum, 2023.
American Finance Association Annual Conference, 2004-2016, 2018, 2020, 2022.
Western Finance Association Annual Conference, 2001, 2004, 2005, 2007-2009, 2013, 2015, 2019-2022, 2024.
China International Conference in Finance, 2009-2024.
Summer Institute in Finance, 2012-2022, 2024.
China Finance Research Conference (program co-chair), 2017-2024.
China Fintech Research Conference (program co-chair), 2020-2024.
SFS Cavalcade Conferences, 2017-2024.
RFS Fintech Conference, 2017-2018.
Hong Kong Finance Symposium, 2016.
Wabash River Finance Conference (program chair), 2011, 2015.
Financing Economics and Accounting Annual Conference, 2005.
BSI Gamma Foundation Annual Conference, 2005.
European Finance Association Annual Conference, 2001, 2004.

Campus Presentations

2024: University of Florida, Hong Kong University, Fudan University.
2023: Zhongshan University, Q Group Annual Meeting, HIT (Shenzhen), Peking University, Southern University of Science and Technology, Shanghai Stock Exchange.
2022: University of Iowa, Northeast University of Finance and Economics.
2021: Fudan University, Shanghai Jiaotong University, Shanghai Stock Exchange, SUSTech University, Peking University (PHBS Campus).
2020: Shanghai Stock Exchange.
2019: University of North Carolina, University of Georgia, Georgia Tech University, Baruch College, Hong Kong University, Nanyang Technology University, Singapore Management University.

2017: Temple University, Miami University, University of Oregon.
2015: University of Illinois at UC, Zhejiang University, Renmin University.
2014: Tsinghua University, University of Sydney, Australian National University, University of New South Wales, Tsinghua University.
2013: Georgetown University, University of Massachusetts, University of Hong Kong, City University of Hong Kong, Tilburg University, Erasmus University, University of Maastricht.
2012: Manchester Business School, University of Reading, Syracuse University, Singapore Management University, Nanyang Business School.
2011: University of Georgia, University of Hawaii, George Mason University.
2009: Purdue University, Boston College, UT at Dallas, Indiana University, UC Riverside, University of Maryland, University of Houston, University of Wisconsin at Madison.
2008: University of Washington, University of Colorado, Georgia State University.
2005: University of Wisconsin at Milwaukee, SUNY at Binghamton, University of Toronto.
2004: University of Hong Kong, Hong Kong Chinese University, Hong Kong Science and Technology University.
2003: Duke University, University of Rochester.
2002: Cornell University, Pennsylvania State University, Rice University, Emory University, University of Washington, University of Southern California, Ohio State University, University of Rochester, University of Iowa, University of Toronto, University of Western Ontario, University of Rochester.
2001: New York University.

Affiliations

American Finance Association, Western Finance Association.

Journal Referee

Journal of Finance, Journal of Financial Economics, Review of Financial Studies, American Economic Review, Journal of Financial and Quantitative Analysis, Management Science, Review of Asset Pricing Studies, Journal of Empirical Finance, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Economic Dynamics and Control

MBA

Apple 2006-2009.

2010-2016.
2018 2019 2021 2024.

Johnson Graduate School of Management, Cornell University

Finance Recruiting Committee, 2004-2006.
New Course Approval Committee, 2007-2009.
Finance Workshop organizer, 2004, 2008.
Ph.D. Thesis Committees: Hadiye Aslan, Yuan Gao, Sean McFadden, Oguzhan Vicil, Lanyue Zhou, Nazrul Alam.

Krannert Graduate School of Management, Purdue University

Finance Group Head, 2015, 2016.
Finance Recruiting Committee, 2010, 2011, 2013, 2014, 2015, 2016.
Finance Area Funding Committee, 2013, 2014, 2015, 2016.
Management Policy Committee, 2013, 2014, 2015, 2016.
Management Executive Committee, 2015, 2016.
Ph.D. Thesis Committees: Mihai Ion, Steve Sibley, Yanchu Wang, Xue Wang.

PBC School of Finance, Tsinghua University

PH.D. Program Director, 2018-present.
Associate Dean, 2018-present.
Recruiting Committee, 2017-2021.
Promotion Committee, 2017-2021.
Ph.D. Thesis Committees: .
Post-Doc Students: .

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Market Mechanisms Key to Climate Action, CGTN, June 28, 2023.
Financial Street Forum: Invest, Innovate for High-quality Growth, CGTN, November 23, 2022.
The Future of Money, CGTN, July 10, 2021.
China's Digital Currency Revolution, CGTN, June 8, 2021.

Why China Banned Cryptocurrencies but Backs Digital Yuan, CGTN, May 24, 2021.
Fintech Development in China, CGTN, January, 2019.
Short-Selling Ban: Policy Failure or Success? Wall Street Journal, June 16, 2009.
CNBC News TV Interview, September 17, 2007.
What SAT Scores Say About Your Hedge Fund, New York Times, September 9, 2007.
Better Educated, Greener Hedgies Are Best, Institutional Investor, August 16, 2007.