Junjun Quan

Columbia Business School
Uris Hall, 3022 Broadway
New York, NY 10027

Email: jq2291@columbia.edu
Phone: +1(646)961-7252

Education

Columbia Business School
Ph.D. in Finance and Economics — *Aug. 2018 – May 2023*

Fudan University
Bachelor of Science in Physics — *Sept. 2013 – June 2017*

UC Berkeley
Exchange Student — *Jan. 2016 – Aug. 2017*

Yale University
Summer School — *July 2015 – Aug. 2015*

Work in Progress

Voter IQ (with Alon Brav, Wei Jiang, and Doron Levit)

Consumer Privacy Protection and Firm Dynamics in the Era of Big Data

Unlikely Friends: The Long-Short Fight Under the Influence of Passive Governance

SPAC or SPAM: The Love and Hate of Early Exits

Research Experiences

Full-time research assistant for Ulrike Malmendier, UC Berkeley	Aug. 2017 – July 2018
Research assistant for Wei Jiang, Columbia University	July. 2019 – June 2020
Research assistant for Stijn Van Nieuwerburgh, Columbia University	July. 2019 – June 2020

Fellowships and Honors

Doctoral Fellowship, Columbia Business School	2018-2023
Outstanding Graduate, Fudan University	2017
Honor Student, Physics Department, Fudan University	2015-2017
First-Class Student Scholarship , Fudan University	2017
Shanghai Scholarship, Fudan University	2015

Workshop Participation

NBER Entrepreneurship Research Boot Camp	2021
Mitsui Center Summer School on Structural Estimation in Corporate Finance	2021
NBER Doctoral Student Workshop on Economics of Artificial Intelligence	2020
The Princeton Initiative	2020
MFS-Wharton Virtual Summer School	2020
Workshop on Demand System Asset Pricing	2020
Princeton University Financial Economics of Insurance	2019
The 30th Jerusalem Advanced School in Economic Theory: Finance	2019
MIT-FARFE Capital Markets Research Workshop	2019

Doctoral Courses

Microeconomic Analysis I (A)	Microeconomic Analysis II (A)
Econometrics I (Honors)	Time Series Analysis (Honors)
Panel Data (Honors)	Big Data in Finance (Honors)
Continuous Time Finance (Honors)	Finance Theory I (Honors-)
Microstructure Theory (Honors-)	Structural Estimation (Honors)
Real Estate Finance (Honors)	Empirical Asset Pricing (Honors-)
Asset Pricing Theory (Honors)	Corporate Finance Theory (Honors)
Household Finance (A)	Empirical Corporate Finance
Information Economics	Macro Finance

Skills

Programming: Python, R, Stata, MATLAB, Fortran
Languages: Mandarin (Native), English (Fluent)
Sports: Tennis

Research Statement

I am a PhD candidate in finance and economics at Columbia Business School. My research interests are corporate finance, big data, machine learning, and structural estimation. My work covers topics including the impact of data privacy regulation on firm dynamics and consumer welfare, the voting performance of mutual funds and its welfare implications, the interaction between hedge fund activists and short-sellers, and the effects of Special Purpose Acquisition Companies (SPAC) on capital allocation.

Machine learning methods have augmented my research toolkit, and I am able to answer questions from new perspectives. For example, we can use the dimensionality reduction method, e.g., principal component analysis, to "extract" investor ideology from a rich set of corporate voting data. These new methods bring us beyond the traditional regression analysis framework and enrich the research questions we can ask.

Nowadays, big data has become an indispensable part of corporate innovation. The fast advancement in computing power and artificial intelligence have made large-scale data collection and analysis accessible and vital for every modern enterprise. The data generated from our everyday activities are used to facilitate marketing, create new products, and spur technology innovation. At the same time, concerns and evidence of privacy violation have been mounting and caught policymakers' attention. In the wake of several major data breaches at high-profile tech companies, the European Union enacted the General Data Protection Regulation to give the control of data back to consumers. With firms required to ask for explicit permissions while gaining access to data, the intensity of innovation reliant on data might be affected. This motivates my project to study the impact of data privacy regulation (General Data Protection Regulation) on firm dynamics and consumer welfare.

With a keen interest in artificial intelligence, I hope to deepen my understanding of the area by attending the workshop and engaging in research discussions with fellow PhD students and professors. Even bounded by the virtual format, I am hopeful there will be plenty of opportunities to socialize, share insights, and get feedback on my research. I believe my participation will also contribute to the lively research discussion at the workshop.