JIANTAO HUANG

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ACADEMIC POSITION

July 2022 - Now
2017 - 2022
2015 - 2016
2011 - 2015

RESEARCH INTEREST

Empirical Asset Pricing and Applied Econometrics

WORKING PAPERS

- [3] Frequency-Dependent Risks in the Factor Zoo (Job Market Paper)
- [2] Model Uncertainty in the Cross Section, with Ran Shi

PUBLICATIONS

[1] Bayesian Solutions for the Factor Zoo: We Just Ran Two Quadrillion Models, with Svetlana Bryzgalova and Christian Julliard, *Journal of Finance*, forthcoming

CONFERENCES AND SEMINARS

P: presentation, C: presented by coauthor, D: discussion

- 2022 Tsinghua University PBC School (P), Chinese University of Hong Kong (P), University of British Columbia (P), Peking University HSBC Business School (P), University of Hong Kong (P), 2022 China Fintech Research Conference (D), SFS Cavalcade 2022 (C), Asian Meeting of Econometric Society 2022 (P)
- 2021 AFA 2021 (C), Fourth International Workshop in Financial Econometrics (C), SOFIE virtual seminar (C), Virtual Finance Workshop (C), CEPR Advanced Forum in Financial Economics (C), NBER Asset Pricing 2021 (C), Brazilian Finance Society (C), London School of Economics (P)

TEACHING EXPERIENCE

Teaching Assistant, London School of Economics, 2018 - 2022

HONORS

PhD Scholarship, London School of Economics	2017-2022
Antoine Faure-Grimaud Prize (Best Academic Performance), London School of Ec	onomics 2016
National Scholarship of China	2013
SYSU First-class Merit Scholarship, Sun Yat-sen University	2013

REFEREE WORK

Management Science, Journal of Empirical Finance