

WEI-FONG PAN

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EDUCATION

2021	PhD in Economics, University of Reading, UK (July, 2021) Thesis: "Measuring uncertainty and its effects on the economy", supervised by Shixuan Wang, and James Reade
2015	MSc Financial Mathematics, University College London, UK
2013	BBus Industrial Economics, Tamkang University, Taiwan

ACADEMIC WORK EXPERIENCE

2022 – Present Assistant Professor at Business School, Sun Yat-sen University, Shenzhen, China

RESEARCH FIELDS

Corporate finance; Uncertainty; Labour economics; Political economics

RESEARCH OUTPUT

Publications:

1. [Household debt in the times of populism](#). *Journal of Economic Behavior & Organization*, 205, 202-215.
2. [Does a Firm's Lobbying Activity Respond to Its Peers' Lobbying Activity?](#). Accepted at *Public Choice*
3. Measuring US Regional Economic Uncertainty. Forthcoming at *Journal of Regional Science*. (with Shixuan Wang, and James Reade). (First author; SSCI; ABS 3; Impact factor: 2.713).
4. [Measuring Economic Uncertainty in China](#). *Emerging Markets Finance and Trade* (2021): 1-31. (with Xinjie Wang and Shixuan Wang). (First author; SSCI; ABS 2; Impact factor: 1.214)
5. [The COVID-19 Pandemic and Sovereign Credit Risk](#), *China Finance Review International* (2021), 11(3): 287-301. (with Xinjie Wang, Ge Wu, and Weike Xu) (first author; ABS 1).
6. [How does the macroeconomy respond to stock market fluctuations? The role of sentiment](#). *Macroeconomic Dynamics* 24.2 (2020): 421-446. (Sole author; SSCI; ABS 2; Impact factor: 0.976)
7. [Does investor sentiment drive stock market bubbles? Beware of excessive optimism!](#). *Journal of Behavioral Finance* 21.1 (2020): 27-41. (Sole author; SSCI; ABS 2; Impact factor: 0.930)
8. [Building sectoral job search indices for the United States](#). *Economics Letters* 180 (2019): 89-93. (Sole author; SSCI; ABS 3; Impact factor: 1.745)
9. [Detecting bubbles in China's regional housing markets](#). *Empirical Economics* 56.4 (2019): 1413-1432. (Sole author; SSCI; ABS 2; Impact factor: 1.308)
10. [Debt maturity, leverage, and political uncertainty](#). *The North American Journal of Economics and Finance* 50 (2019): 100981. (with Xinjie Wang and Shanxiang Yang). (First author; SSCI; ABS 2; Impact factor: 1.535).
11. [Does the stock market really cause unemployment? A cross-country analysis](#). *The North American Journal of Economics and Finance* 44 (2018): 34-43. (Sole author; SSCI; ABS 2; Impact factor: 1.535)
12. [Sentiment and asset price bubble in the precious metals markets](#). *Finance Research Letters* 26 (2018): 106-111. (Sole author; SSCI; ABS 2 Impact factor: 3.527)

Working papers:

1. Unintended Labour Market Consequences of Shareholder Litigation R&R at *Journal of Financial and Quantitative Analysis*
2. Asymmetric R&D Investment Responses to Tax Changes (Under Review)
3. [The Labour Market Effect of Fiscal Policy Uncertainty](#) (Under Review)
4. [Public News and Market Liquidity: Evidence from the CDS Market](#) (with Xinjie Wang, Shanxiang Yang, Jinfan Zhang, and Zhaodong Zhong, R&R at *Journal of Banking and Finance*)
5. [The Effect of Economic and Political Uncertainty on Sovereign CDS Spreads](#) (R&R at *International Review of Economics and Finance*, with Xinjie Wang, Yaqing Xiao, Weike Xu, and Jinfan Zhang)

6. Modelling Australian electricity prices using indicator saturation (R&R at *Energy Economics*, with Nicholas Apergis, Shixuan Wang, and James Reade)

CONFERENCE PRESENTATION

- 2022 JFA-PBFJ Special Issue Conference
- 2021 PhD-EVS seminar; 2021 Scottish Economic Society Annual Conference (Virtual); 2021 Financial Markets and Corporate Governance Conference (FMCG) (Virtual); China Meeting of the Econometric Society (Virtual); Africa Meeting of the Econometric Society (Virtual); 2021 Annual World Finance Conference (Virtual); 7th International Young Finance Scholars' Conference; 4th Conference on Law and Macroeconomics; AASLE
- 2020 CEC 5th Hangzhou virtual seminar (Virtual); University of Reading internal seminar (Virtual); Third Conference on Law and Macroeconomics (Virtual)
- 2019 CEC 9th Wuhan Seminar (China); International Conference of Taiwan Finance Association (Taiwan); Singapore Economic Review Conference (Singapore); "The Impact of Macroeconomic Conditions and Policies on Corporate Decisions" conference (China); Asian and Australasian Society of Labour Economics (AASLE) Conference (Singapore)

ACADEMIC SERVICES

Refereeing service: *Journal of Money, Credit and Banking**2; *Economics Letters*; *Journal of Financial Stability*; *International Journal of Finance and Economics**3; *Journal of Macroeconomics*; *North American Journal of Economics and Finance*; *Review of Quantitative Finance and Accounting*; *China Finance Review International*; *Emerging Markets Finance and Trade*; *Economic Modelling*; *Journal of Behavioral Finance*; *Empirical Economics*; *Abacus*; *Quarterly Review of Economics and Finance*; *Housing Studies*

Editorial board: *China Finance Review International* (2022-2024)

Scientific Committee: 2022 FMA European Conference
2021 Annual Southern PhD Economics Conference (ASPEC)

AWARDS AND HONOURS

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| 2019-2021 | SPEIR PhD Development Fund |
| 2013 | Honoured member of Phi Tau Phi |
| 2009-2013 | Prize for Academic Excellence |
| 2011-2012 | TKU Alumni Association Scholarship |
| 2012 | Scholarship from YongShou Foundation |

RELEVANT POSITIONS

- 2016 – 2018 Research Associate, First Capital Securities Co., China
- 2015 – 2016 Research Analyst, PingAn Securities Co. Ltd., China

ADDITIONAL INFORMATION

IT SKILLS

Stata, Excel VBA, R, MATLAB, SAS, EViews, C/C++, Access, MS office packages

LANGUAGES

Mandarin (Native); English (Fluent), Taiwanese (Native)

CERTIFICATES

Professional Risk Manager Holder; CFA Level II candidate; China Securities Qualification Certificate; China Fund Qualification Certificate; SAS Certified Advanced Programmer; MOS EXCEL 2010 Expert

ACADEMIC REFERENCES

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James Reade

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