Dr. Yuxing Yan

updated on 5/6/2010

A 3-word summary: Finance, Programming, Data
Teaching: Business Analytics with Excel/R/Python, Financial Modeling using Excel/R/Python, Portfolio Theory, Options & Futures, Corporate Finance
Research: Market microstructure, Portfolio/investments, Financial Data Analytics
Education: PhD (Finance, McGill), MBA (WLU), Bachelor (Civil,Southeast U.)
Human languages: English and Chinese
Computer languages: SAS, R, Python, Matlab, C/C++
Expertise: Financial data analytics
Contact info: (585)245-5367 , pyan@geneseo.edu or click here to email me
Weblink to this page: http://datayyy.com/doc_pdf/doc/yan1page.pdf, LongCV

Working Experience:

SUNY Geneseo	(2020-present) Assistant Professor
University at Buffalo	(2014-present) Visiting faculty
Canisius College	(2013-2020) Assistant Professor
Hofstra University	(2012-2013) Visiting Assistant Professor
Loyola University	(2010-2012) Visiting Assistant Professor
Wharton School	(2003 –2010) Technical Director
NTU (Singapore)	(1998-2002) Assistant Professor
WLU	(1997-1998) Visiting Assistant Professor

Selected courses taught (with links to syllabi):
Business/Economics statistics (Geneseo 2020)
Business Analytics (Canisius, 2019-2020, ECO256)
Business Analytics using R(Canisius,2016, FIN456A)
Financial Analysis with R (UB,2014-2018, MGF694)
Financial Modeling using Excel(Canisius, 2016-2019)
PortfolioAnalysis,Canisius,2014-2019, FIN414,MBA617
Options and Futures (Canisius, 2014-2016,2019, FIN480)
Corporate Finance (Canisius, 2013-2016, FIN311)

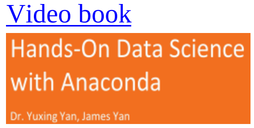
Selected Publications (with links):
CRSP for teaching (SSRN), 2019, *Journal of Accounting and Finance*.
A trend in business education, 2018, *International Journal of Education and Social Science*.
Teaching programming skills to finance students: how to design and teach a great course, 2017, *Financial Innovation* .
Business cycle, investors' preferences and trading strategies,2016,*Frontiers of Business Research in China* (with SJ Zhang)
Mimic Excel, 2016, *Journal of Economics and Finance Education*
Does SEC Rating Agency Certification Matter?,2015, *International J. of Financial Research* (with L. Fairchild and Y. Shin)
Red vs. Blue Stocks: Politics and Profitability of Firms,2015, *Journal of Business and Policy Research*
Quality of PIN Estimates and PIN-return Relationship,2014, *Journal of Banking and Finance* (with Shaojun Zhang)
Market Liberalization within a Country, 2009, *Journal of Empirical Finance* (with Qian Sun and Wilson Tong)
Skewness Persistence with Optimal Portfolio Selection, 2003, *Journal of Banking and Finance* (with Qian Sun)

Personal website

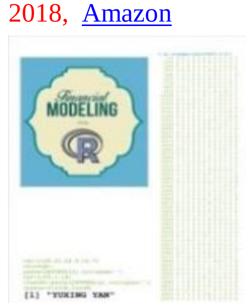
WorldCloud,
click image 4 code

Syllabi: proposed courses
Intro 2 R and Big Data
Intro, 2 SAS and big data
ML, Big data, R/SAS
Intro2SAS,
CRSP/Comp/TAQ
Text Analysis(SEC)

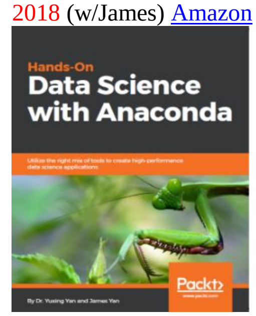
Award/nomination
2016, Canisius
2016, FMA
2015, Meeting
2009, U. Penn
Video book



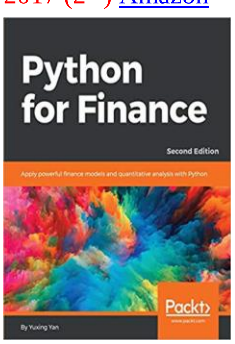
2018, Amazon



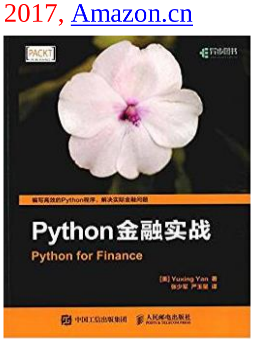
2018 (w/James) Amazon



2017 (2nd) Amazon



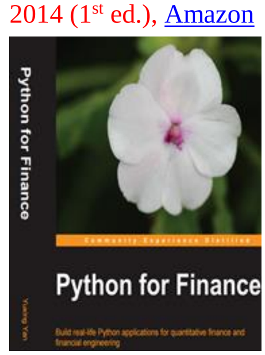
2017, Amazon.cn



(Python in Chinese)

2017 Python in Korean

2014 (1st ed.), Amazon



2007, Amazon.cn

Financial Databases, (with S. Zhu,in Chinese)