

Bingcun Dai

Saïd Business School, University of Oxford
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Education

University of Oxford, 2017 - 2023
PhD in Finance
Peking University, 2013 - 2016
M.S. in Finance
Beijing Jiaotong University, 2009 - 2013
B.S. in Physics

Research Interests

Asset Pricing, Macro-Finance, Economic Inequality

Working Papers

The stock market isn't a sideshow: The effect of stock market fluctuations on the real economy. (*Job Market Paper*)
Relative Wealth Concerns with Indivisible Goods (with Pavel Savor, Mungo Wilson)
Heterogeneous Beliefs and the Cross-section of Stock Returns (with Mungo Wilson)

Other Publications in Physics and Maths

The origin of collective phenomena in firm sizes (with Ji, G., Park, S.P., Ahn, K.) *Chaos, Solitons & Fractals* 136, 2020
Forecasting financial crashes: Revisit to log-periodic power law (with Zhang, F., Tarzia, D., Ahn, K.) *Complexity* 2018, 2018
Modeling stock return distributions with a quantum harmonic oscillator (with Ahn, K., Choi, M. Y., Sohn, S., Yang, B.) *Europhysics Letters* 120(3), 2017

Teaching Experience

University of Oxford
Teaching Assistant, Firms and Markets, 2020-2022
Teaching Assistant, Asset Management, 2019
Teaching Assistant, Identification in Finance and Social Sciences, 2019-2021
Lecturer, International Business, 2018-2019
KAIST
Teaching Assistant, Research Methods in Social Science, 2016
Peking University
Teaching Assistant, Applied Stochastic Processes, 2014 - 2015
Teaching Assistant, Numerical Methods and Analysis, 2014 - 2015

Research Experience

University of Oxford
Research Fellow, 2023-Present
Research Assistant, 2018-2023
Korea Advanced Institute of Science and Technology (KAIST)

Research Fellow, Financial Economics Lab., 2016 - 2017

Korea Institute of Science and Technology (KIST)

Junior Scientist, Computational Science Center, 2016

Research Assistant, Computational Science Center, 2014 - 2016

Peking University

Research Assistant, 2013 - 2016

Tsinghua University

Research Assistant, 2012

Seminar/ Conference Presentations

London Stock Exchange Group Seminar, May 2023

Risk Management & Investment Strategies Conference, Paris, February 2020

Aarhus University Seminar, Aarhus, Denmark, September 2019

Saïd Business School Seminars, Oxford UK, 2018-2023

2nd PKU-NUS Annual International Conference, Suzhou, China, May 2017

1st PKU-NUS Annual International Conference, Shenzhen, China, May 2016

2015 KIST Conference on Computational Science, Kang-reung, Korea, October 2015

KIST Summer Workshop in Computational Economics, Jeju, Korea, August 2015

15th SAET Conference on Current Trends in Economics, Cambridge, UK, July 2015

8th China Finance Review International Conference, Shanghai, China, July 2015

Grants and Awards

AFA Student Travel Grant, 2020

Saïd Business School Doctoral Fellowship, 2017-2022

Outstanding Graduates Award, Peking University, 2016

Merit Student Award, Peking University, 2015

Travel Grant for 15th SAET Conference on Current Trends in Economics, Peking University, 2015

Travel Grant for 8th China Finance Review International Conference, Peking University, 2015

Merit Based Scholarship, Peking University, 2013 - 2016

Merit Student Award, Beijing Jiaotong University, 2009 - 2013

Merit Based Scholarship, Beijing Jiaotong University, 2009 - 2013

References

Mungo Wilson (Supervisor)

Associate Professor of Finance

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Thomas Noe

Professor of Finance

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Pavel Savor

Professor of Finance

Driehaus College of Business, DePaul University

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