
Wei Sun

CONFERENCE PRESENTATIONS

Sun, W., Black, J.R. and Jain, P.K., “Trade Time Clustering”

- Eastern Financial Association Conference, April 2020

Tsai, H., Silveri, S., and Sun, W., “Market Microstructure and Stock Price Behavior on Ex-Dividend Dates”

- Financial Management Association Conference, October 2019 (co-author)

Sun, W., Bidanset, P.E., and Sunderman, M.A., “A Hedonic Approach to Determining the Sources of Inequity”

- International Association of Assessing Officials Conference, September 2019 (co-author)

Sun, W., Huang, Y., Spahr, R.W., Sunderman, M.A. and Sun, M., “Neighborhood Blight Indices, Impacts on Property Values and Blight Resolution Alternatives”

- Southern Finance Association Conference, November 2018 (co-author)
- American Real Estate Society Conference, April 2018
- Southwestern Finance Association Conference, March 2017

Sun, M., Huang, Y., Spahr, R.W., Sun, W. and Sunderman, M.A., “Causes, Prevention and Eradication of Neighborhood Blight: A Time-Series Trend Analysis for the Memphis Blight Conundrum”

- American Real Estate Society Conference, April 2018 (co-author)

REFeree EXPERIENCE AND SERVICE

Referee for *The Quarterly Review of Economics and Finance*, Spring 2016

Instructor for TAQ datasets at FISC Center, Fall 2017 - Present

BIG DATA RESEARCH EXPERIENCE

Research Assistant, University of Memphis, Fall 2013 - Present

- Developed training course for processing the Trade and Quote (TAQ) data

Certification of Accomplishment, Financial Infrastructure Stability and Cyber-security (FISC) Center at University of Memphis, July 2018

- Completed workshops on “Big Data Analytics from Financial Markets and Infrastructure” and demonstrated proficiency in the use of the following datasets: 1) CRSP 2) Compustat 3) DTAQ 4) Ancerno 5) DataStream 6) Bloomberg Terminal 7) Japanese NEEDS 8) Cryptocurrency and 9) Short-Sales.

PROFESSIONAL EXPERIENCE

Senior Telecommunication Engineer (July 2003 - March 2008 - China Unicom, Rizhao Branch)

SKILLS

Language: English (fluent), Chinese (native); *Programming:* C, C++, Python, SAS, Stata