Invesco

Biography

Jerry Sun, PhD

Senior Researcher
Invesco Quantitative Strategies

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Jerry Sun is a Senior Researcher for the Invesco Quantitative Strategies team. In this role, he is a member of the Research Coordination Committee responsible for all aspects of research.

Dr. Sun joined Invesco in 2018 as a quantitative research analyst. Prior to joining the firm, he developed and managed a broad range of systematic strategies in equities, currencies, and multi-assets at Goldman Sachs Asset Management, Deutsche Bank, AllianceBernstein, and State Street Global Advisors. Before that, he served as an adjunct professor at the University of Connecticut.

Dr. Sun earned a BS degree in applied mathematics from Shanghai Jiao Tong University, dual MS in both statistics and mathematics from the University of Washington, an MS and an ABD in finance from the University of Rochester, and a PhD in finance from the University of Connecticut. He has been published in leading finance journals such as *The Review of Financial Studies* and *The Journal of Portfolio Management*. He is a recipient of the 2019 Bernstein Fabozzi/Jacobs Levy Award[1] and a runner-up for Barclays Global Investors Award for Best Conference Paper[2].

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[1] The Bernstein Fabozzi/Jacobs Levy Awards were established in 1999, on the 25th anniversary of *The Journal of Portfolio Management*, to honor Editors Peter Bernstein and Frank Fabozzi for their extraordinary contributions and to promote research excellence in the theory and practice of portfolio management. The annual awards, co-founded and funded by Jacobs Levy Equity Management, consist of a $5,000 prize for the Best Article and $2,500 prizes for each of three outstanding articles. Articles authored by Frank Fabozzi are not eligible for an award. Authors are not permitted to vote for their own articles. The ballots are tallied by Portfolio Management Research. Invesco Distributors, Inc. is affiliated with neither Jacobs Levy Equity Management nor its editors.

[2] Lyandres, Evgeny, Le Sun, and Lu Zhang, "The new issues puzzle: Testing the investment-based explanation," Review of Financial Studies, Runner-up, Barclays Global Investors Award for the Best Conference Paper at the 2005 European Finance Association (EFA) Annual Meetings. The Best Conference Paper Prize is the highest distinction awarded to an academic paper presented during the EFA Annual Meeting. The judging is conducted by a prize committee.

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