

# JINYUAN ZHANG

C411 ◇ UCLA Anderson School of Management, 110 Westwood Plaza, Los Angeles, U.S. ◇ 90059  
424-440-5264 ◇ [jinyuan.zhang@anderson.ucla.edu](mailto:jinyuan.zhang@anderson.ucla.edu) ◇ [Website](#)

## ACADEMIC APPOINTMENTS

---

**Assistant Professor of Finance**, UCLA Anderson School of Management *07/2021 - present*

## EDUCATION

---

<b>Ph.D. in Finance</b> , INSEAD	<i>09/2015 - 06/2021</i>
<b>M.Sc. in Statistics</b> , University of British Columbia	<i>09/2013 - 08/2015</i>
<b>B.Sc. in Risk Management</b> , The Chinese University of Hong Kong	<i>09/2009 - 08/2013</i>

## WORKING PAPERS

---

- [1] [The Impact of Public Pension Deficits on Households' Investment and Economic Activity](#)
- [2] [Monetary Policy and Corporate Bond Fund Fragility](#), with John Kuong
- [3] [Flight to Bitcoin](#), with Yang (Gloria) Yu  
*Award: Runner-up* in the 2019 Toronto FinTech Conference
- [4] [Dynamic Trade Informativeness](#), with Bart Zhou Yueshen  
*Award: Best Paper by a Young Researcher Award (£1500)* in 2018 CEPR-Imperial-Plato Market Innovator (MI3) Conference
- [5] [Follow the Pack: Information Acquisition in the Presence of Institutional Activism](#), with Paula Cocoma

## PUBLICATIONS

---

- [6] [Conditional Extremes in Asymmetric Financial Market](#), with Natalia Nolde  
*Published in Journal of Business & Economic Statistics, 38, 2020*
- [7] [Bounds on Capital Requirements for Bivariate Risk with Given Marginals and Partial Information on the Dependence](#), with Carol Bernard, Yuntao Liu and Niall MacGillivray  
*Published in Dependence Modeling 1, 2013*

## PRESENTATIONS

---

([\*] = presented by co-author)

- 2020: BI Norwegian, Copenhagen Business School, CUHK Shenzhen, Fanhai International School of Finance, Frankfurt School of Finance & Management, Hanqing Renmin University, HEC Paris, IE Business School, Rice University, UCLA Anderson, University of Florida Warrington, University of Hong Kong, University of Toronto Scarborough,, University of Washington Foster, Universite Pompeu Fabra
- 2019: AFA Poster Session, Atlanta [2]; The Second Toronto FinTech Conference, Toronto [3]\*; 12th SoFiE, Shanghai [4]; NBER Big Data and High-Performance Computing for Financial Economics, Boston [4]\*; CEBRA 2019 Annual Meeting, New York [3]\*; EFA 2019, Carcavelos, Portugal [4]; 2019 Wharton-INSEAD Alliance, Philadelphia [5]
- 2018: China International Conference in Finance, Tianjin [3]\*; Quantitative Finance and Financial Econometrics, Marseille [4]; 2nd European Capital Market Workshop, London [4]; 2nd CEPR-Imperial-Plato Market Innovator (MI3) Conference, London [4]\*; FinTech Conference in Bergen University, Bergen [3]\*; HEC Doctoral Workshop, Paris [2]; 2018 Wharton-INSEAD Alliance, Philadelphia [3]
- 2017: 10th SoFiE Pre-Conference for Young Scholars, New York [6]; Shanghai FinTech Conference, Shanghai [3]\*
- 2014: 49th Actuarial Research Conference, Santa Barbara [6]

## DISCUSSIONS

---

- Roe Rock Finance Conference (2021), CICF (2021), CIRF (2021) MFA (2021), TADC (2018), 2nd European Capital Market Workshop (2018), FinTech Conference Bergen (2018)

## REFERENCES

---

**Joel Peress** (Chair), INSEAD  
joel.peress@insead.edu

**Itamar Drechsler**, Wharton  
idrechsl@wharton.upenn.edu

**John Kuong**, INSEAD  
john.kuong@insead.edu

**Guillaume Vuilleme**y, HEC Paris  
vuillemey@hec.fr