JINYUAN ZHANG

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EDUCATION

Ph.D. in Finance, INSEAD ***2015 - 2020 (expected)***

M.Sc. in Statistics, University of British Columbia ***2013 - 2015***

B.Sc. in Risk Management Science, The Chinese University of Hong Kong ***2009 - 2013***

RESEARCH INTERESTS

- Information Economics, Mutual Fund, FinTech, Financial Econometrics

PUBLICATIONS

[1] **Conditional Extremes in Asymmetric Financial Market,** with Natalia Nolde
Forthcoming, Journal of Business & Economic Statistics

[2] **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): 37-533): 37-53

WORKING PAPERS

[3] **Monetary Policy and Corporate Bond Fund Fragility**, with John Kuong

[4] **A Revisit to Capital Control Policies When Bitcoin Is in Town,** with Yang (Gloria) Yu
Runner-up *in the Second Toronto FinTech Conference*

[5] **Dynamic Trade Informativeness,** with Bart Zhou Yueshen
Best Paper by a Young Researcher Award (£1500) *in 2nd CEPR-Imperial-Plato Market Innovator (MI3) Conference*

[6] **The Silent Weapon in the Passive Boom: Shaping the Corporate Landscape**, with Paula Cocoma

[7] **Optimal Regulation in Cross-Border Listings**, with Lin Shen, Yang (Gloria) Yu

[8] **The Rise of Passive Funds Triggers Active Fund Consolidation**

[9] **Investigating the Air Travel Demand for Emerging but Regulated Aviation Market - the Case of China,** with Xiaowen Fu, Tae Oum, Kun Wang

CONFERENCES

[*] = *presented by co-author*

2019: AFA Poster Session, Atlanta, US [3]; The Second Toronto FinTech Conference, Toronto, Canada [4]*; 12th SoFiE, Shanghai, China [5]

2018: China International Conference in Finance, Tianjin, China [8] [4]*; Trans-Atlantic Doctoral Conference, London, UK [8]; Quantitative Finance and Financial Econometrics, Marseille, France [5]; 2nd European Capital Market workshop, London, UK [5]; 2nd CEPR-Imperial-Plato Market Innovator (MI3) Conference, London, UK [5]*; FinTech Conference in Bergen University, Bergen, Norway [4]*; HEC Doctoral Workshop, Paris, France [3]

2017: 10th SoFiE Pre-Conference for Young Scholars (with $1000 travel scholarship), New York, US [1]; Shanghai FinTech Conference, Shanghai, China [4]*

2014: 49th Actuarial Research Conference, Santa Bàrbara, US [1]

DISCUSSANT

- The Dollar Profits to Insider Trading, *Peter Cziraki and Jasmin Gider*
- Shareholders Expected Recovery Rate and Underleverage Puzzle, *Daniel Kim*
- Deviations from Triangular Arbitrage Parity in Foreign Exchange and Bitcoin Markets, *Julia Reynolds, Leopold Sogner, Martin Wagner and Dominik Wied*

TEACHING EXPERIENCE

- Tutorial instructor for Corporate Financial Policies (MBA Core Finance), INSEAD, 2016 2017
- Tutorial instructor for Introductory Probability and Statistics, UBC, 2014
- Tutorial instructor for Introduction to Probability, UBC, 2013

SKILLS

Language:	English (Fluent), Mandarin (Native), and Cantonese (Fluent)
Computer Skills:	MATLAB, Fortran, Gauss, Stata, R, VBA, Python, C, C++, Java, and Bloomberg