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
Presented at the 49th Actuarial Research Conference, the 10th SoFiE Pre-Conference for Young Scholars

[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**
Presented at INSEAD-Wharton Doctoral Consortium, HEC Doctoral Workshop, 2019 AFA Poster Session

[4] **A Revisit to Capital Control Policies When Bitcoin Is in Town,** with Yang (Gloria) Yu
Presented at INSEAD Brownbag, 2017 Shanghai Fintech Conference, INSEAD-Wharton Doctoral Consortium, 2018 CICF, FinTech Conference in Bergen

[5] **The Rise of Passive Funds Triggers Active Fund Consolidation**
Presented at 2018 CICF, 2018 TADC

[6] **Dynamic Trade Informativeness,** with Bart Zhou Yueshen
*Presented at INSEAD Brownbag, 2018 QFFE, 2nd European Capital Market workshop, 2018 MI3 Conference (**Best Paper by a Young Researcher Award, £1500**)*

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

CONFERENCES

[*] = *co-author presentation,* [+] = *discussant*

2019: AFA Poster Session [3]

2018: China International Conference in Finance, Tianjin, China [5]; Trans-Atlantic Doctoral Conference, London, UK [5]; Quantitative Finance and Financial Econometrics, Marseille, France [6]; 2nd European Capital Market workshop, London, UK [6]; 2nd CEPR-Imperial-Plato Market Innovator (MI3) Conference, London, UK [6]*; China International Conference in Finance, Tianjin, China [4]*; FinTech Conference in Bergen University, Bergen, Norway [4]*,+; HEC Doctoral Workshop, Paris, France [3];

2017: 10th SoFiE Pre-Conference for Young Scholars, New York, US [1]; Shanghai FinTech Conference, Shanghai, China [4]*; INSEAD-Wharton Doctoral Consortium, Philadelphia, US [4]

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

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