



Faculty

- Full Time Faculty
- Adjunct Faculty
- Advisory Committee



Department of Finance

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Job title:

Professor, Ph.D supervisor, Chair of the Department of Finance

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Education background:

Ph.D. of Chinese Academy of Sciences

MA in Department of Mathematics, Xi'an Jiaotong University

BA in Department of Mathematics, Nanchang University

Work experience:

1997-Present School of economics, Peking University

2000.7-2000.10 Senior deputy researcher of City University of Hong Kong

2002.9-Present Guest professor of Macao Polytechnic Institute

2002.9-Present Researcher of Macao Polytechnic Institute

Research interests:

Asset pricing theory

Mechanism for fluctuation of stock prices

Risk management

Inflation and monetary policy

Fixed-income security

Evaluation and management of credit risk

Teaching:

Financial economics

Financial econometrics

Financial engineering

Fixed-income securities

Asset pricing theory

Financial risk management

Stochastic processes and stochastic integrals

Time series analysis

