

# Jianhui (Iris) Li

PhD Candidate/Tutor in Finance

Department of Accountancy & Finance, Otago Business School

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<https://sites.google.com/view/jianhuili/>

## EDUCATION

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### PhD in Finance

July 2020 - Aug. 2023 (expected)

*University of Otago*

*Dunedin, New Zealand*

- Thesis Title: Essays on options market

Supervisors: Prof. Jin E. Zhang, Dr. Xinfeng (Edwin) Ruan, and Dr. Sebastian Gehricke

### Master of Business in Finance with Distinction

Feb. 2017 - Dec. 2018

*University of Otago*

- Thesis Title: How do US options traders “smirk” on China? Evidence from FXI options.

Supervisors: Prof. Jin E. Zhang, Dr. Sebastian Gehricke

### Bachelor of Economics in Corporate Finance

Sep. 2007 - June 2011

*Hebei University of Economics and Business*

*Shijiazhuang, China*

## RESEARCH INTERESTS

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Derivatives and Asset Pricing; Event Studies

## RESEARCH OUTPUT

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### Publication

- **Li, Jianhui**, Xinfeng Ruan, and Jin E. Zhang, 2022, The price of COVID-19-induced uncertainty in the options market, *Economics Letters*, 110265. **(ABDC A)**
- **Li, Jianhui**, Xinfeng Ruan, Sebastian A. Gehricke, and Jin E. Zhang, 2021, The COVID-19 risk in the Chinese option market, *International Review of Finance*, 1-10. **(ABDC A)**
- **Li, Jianhui**, Sebastian A. Gehricke, and Jin E. Zhang, 2019, How do US options traders “smirk” on China? Evidence from FXI options, *Journal of Futures Markets*, 39, 1450-1470. **(ABDC A)**

### Working paper

- **Li, Jianhui**, Xinfeng Ruan, and Jin E. Zhang, 2021, The shape of the implied volatility smirk, informed trading, and the cross-section of stock returns, Paper presented at the *10th International Conference on Futures and Other Derivatives*, 12 Dec. 2021, Zhuhai Fudan Innovation Institute, Nanning, China and at the *26th New Zealand Finance Colloquium*, 17 Feb. 2022, University of Canterbury, Christchurch, New Zealand. Submitted for publication.

## TEACHING EXPERIENCE

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### Teaching Fellow

*University of Otago*

- FINC204: *Personal Finance* (SS 2023: ??%)

Starting in Jan. 2023

*Dunedin, New Zealand*

### Head Tutor

*University of Otago*

- BSNS114: *Financial Decision Making* (S2 2022: ??%)

July 2022 - Oct. 2022

*Dunedin, New Zealand*

### Tutor

*University of Otago*

- FINC102: *Business Mathematics* (S1 2022: **100%**)  
\*Overall effectiveness of teaching from student evaluations in **bold**.
- BSNS114: *Financial Decision Making* (S1 2022: **88%**)
- FINC204: *Personal Finance* (SS 2022: **89%**)

Jan. 2022 - Current

*Dunedin, New Zealand*

### English/Math Teacher

*Global Education & Technology Group Ltd and others*

Apr. 2011 - Dec. 2017

*China*

## TECHNICAL SKILLS

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HTML, L<sup>A</sup>T<sub>E</sub>X, Stata, MATLAB, SAS, and Python

## SERVICE

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### Organiser of Derivatives & Quantitative Finance Group Meetings

*Department of Accountancy and Finance, University of Otago*

Oct. 2021 - Current

*Dunedin, New Zealand*

### PhD Representative

*Department of Accountancy and Finance, University of Otago*

Oct. 2021 - Current

*Dunedin, New Zealand*

### Ad-Hoc Reviewer

*Journal: Applied Economics*

Oct. 2021 - Current

## HONOURS & AWARDS

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### University of Otago Doctoral Scholarship

*University of Otago*

2020 - 2023

*Dunedin, New Zealand*

### Alan McGregor Award

*University of Otago*

2018

*Dunedin, New Zealand*

### Top Student Prize in College English Test (CET6)

*Hebei University of Economics and Business*

2009

*China*