

QIANSHU ZHANG

PH.D. CANDIDATE

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EDUCATION	Department of Decision Analytics and Operations, City University of Hong Kong Hong Kong, China <i>Ph.D. in Business Statistics (Finance)</i>	2022 - 2026 (expected)
	<ul style="list-style-type: none">• Advisor: Prof. Jingyu He, Prof. Guanhao Feng• Research Interests: Empirical Asset Pricing, Machine Learning, Bayesian Statistics• Courses: Empirical Asset Pricing, Probability Models, Mathematical Statistics, Stochastic Process, Econometrics	
	Olin School of Business, Washington University in St.Louis <i>Visiting PhD student in Finance</i>	St.Louis, U.S. 2025.04 - 2025.05
	<ul style="list-style-type: none">• Advisor: Prof. Siddhartha Chib	
	School of Management, Fudan University <i>Visiting PhD student in Finance</i>	Shanghai, China 2023.09 - 2024.01
	<ul style="list-style-type: none">• Advisor: Prof. Junye Li	
	School of Business, Nankai University <i>B.M. in Financial Management</i>	Tianjin, China 2018 - 2022
WORKING PAPERS	<ol style="list-style-type: none">1. Beyond Beta Pricing: SDF Selection from Euler-Restricted Traded–Nontraded Factor–Return Models <i>Major Revision, Management Science</i><ul style="list-style-type: none">• with Siddhartha Chib, Guanhao Feng, and Jingyu He• presented at SBIES, DLICF, APAD, ESWC2. Currency Return Dynamics: What Is the Role of U.S. Macroeconomic Regimes?<ul style="list-style-type: none">• with Guanhao Feng, Jingyu He, Junye Li, and Lucio Sarno• presented at CICF, SoFiE, WSIR, SBFC, AFBC, AsianFA3. Asset Heterogeneity and Uncommon Factors<ul style="list-style-type: none">• with Lin William Cong, Guanhao Feng, Jingyu He, and Junye Li	
PRESENTATIONS	<ul style="list-style-type: none">• 2025 Global AI Finance Research Conference, Hong Kong• Joint Workshop on Financial Econometrics in the Big Data Era, Hong Kong• 2025 Asia-Pacific Association of Derivatives Conference, Busan• 2025 Dishui Lake International Conference in Finance, Shanghai• 2025 NSF/CEME SBIES, Philadelphia• 2024 Sydney Banking and Financial Stability Conference, Sydney• 2024 Australasian Finance and Banking Conference, Sydney• 2024 AsianFA Annual Conference, Macau• 2024 SoFiE Annual Conference, Rio de Janeiro• 2024 Big Data and Econometric Conference, Xiamen	2025.12 2025.08 2025.07 2025.05 2025.05 2024.12 2024.12 2024.06 2024.06 2024.04

AWARDS AND HONORS	<ul style="list-style-type: none"> • NSF/CEME Travel Grant, NSF/CEME SBIES • Research Activities Fund, City University of Hong Kong • PhD Studentship, City University of Hong Kong • Academic Excellence Scholarship(Top10%), Nankai University • Third Prize, National College Students' Mathematics Competition • Second Prize, Tianjin University Students' Mathematics Competition 	2025.05 2023.02 2022-2026 2019.12 2019.11 2019.07
TEACHING	Teaching Assistant:	
	<ul style="list-style-type: none"> – University of Chicago, Booth School of Business <ul style="list-style-type: none"> * BUSN 41800 Statistics, Executive MBA, 2025 Instructor: Prof. Christian B. Hansen – City University of Hong Kong <ul style="list-style-type: none"> * Statistical Data Analysis, Postgraduate, 2024 * Data Mining, Postgraduate, 2023,2024 * Understanding Uncertainty and Statistical Reasoning, Undergraduate, 2022, 2025 * Global Supply Chain Management, Undergraduate, 2022 	
SKILLS	Languages: Chinese (Native), English. Programming: Python, C++, R, MATLAB.	
ACADEMIC SERVICES	Reviewers for: <i>Journal of Innovation and Entrepreneurship, Expert Systems With Applications</i>	
REFERENCES	<p>HE Jingyu Associate Professor Dept. of Decision Analytics & Operations Dept. of Economics & Finance City University of Hong Kong E-mail: jingyuhe@cityu.edu.hk</p> <p>LI Junye Li Dasan Chair Professor Dept. of Finance Fudan University E-mail: li_junye@fudan.edu.cn</p>	<p>FENG Guanhao Gavin Associate Professor Dept. of Decision Analytics & Operations Dept. of Economics & Finance City University of Hong Kong E-mail: gavin.feng@cityu.edu.hk</p> <p>CHIB Siddhartha Harry C. Hartkopf Chair Professor Olin Business School Washington University in St. Louis E-mail: chib@wustl.edu</p>