

# QIANSHU ZHANG

PH.D. CANDIDATE

(+852) 51993764  
qs Zhang7-c@my.cityu.edu.hk  
zhangqianshu123@gmail.com  
Updated 2025.06

## EDUCATION

**Department of Decision Analytics and Operations, City University of Hong Kong**  
Hong Kong, China

*Ph.D. in Business Statistics*

2022 - 2026 (*expected*)

- Advisor: Prof. Jingyu He, Prof. Guanhao Feng
- Research Area: Bayesian Statistics, Empirical Asset Pricing
- Courses: Probability Models, Mathematical Statistics, Stochastic Process, Operation Research, Econometrics

**Olin School of Business, Washington University in St.Louis**

St.Louis, U.S.

*Visiting PhD student*

2025.04 - 2025.05

- Advisor: Prof. Siddhartha Chib

**School of Management, Fudan University**

Shanghai, China

*Visiting PhD student*

2023.09 - 2024.01

- Advisor: Prof. Junye Li

**School of Business, Nankai University**

Tianjin, China

*B.B.A. in Financial Management*

2018 - 2022

## WORKING PAPERS

### 1. Currency Return Dynamics: What Is the Role of U.S. Macroeconomic Regimes?

- with Guanhao Feng, Jingyu He, Junye Li, and Lucio Sarno
- presented at CICE, SoFiE, WSIR, SBFC, AFBC, AsianFA

### 2. Estimation and Comparison of Beta-pricing Models

- with Siddhartha Chib, Guanhao Feng, and Jingyu He
- presented at SBIES, DLICE, APAD (scheduled), ESWC (scheduled)

## PRESENTATIONS (\* BY CO-AUTHOR)

- |  |         |
|--|---------|
| • 2025 World Congress of the Econometric Society*, Seoul (scheduled)         | 2025.08 |
| • 2025 Asia-Pacific Association of Derivatives Conference, Busan (scheduled) | 2025.07 |
| • 2025 Dishui Lake International Conference in Finance, Shanghai             | 2025.05 |
| • The 8th World Symposium on Investment Research*, Washington D.C.           | 2025.05 |
| • 2025 NSF/CEME SBIES, Philadelphia  | 2025.05 |
| • 2024 Sydney Banking and Financial Stability Conference, Sydney             | 2024.12 |
| • 2024 Australasian Finance and Banking Conference, Sydney                   | 2024.12 |
| • 2024 China International Conference in Finance*, Beijing                   | 2024.07 |
| • 2024 AsianFA Annual Conference, Macau                                      | 2024.06 |
| • 2024 SoFiE Annual Conference, Rio de Janeiro                               | 2024.06 |
| • 2024 Big Data and Econometric Conference, Xiamen                           | 2024.04 |

## AWARDS AND HONORS

- |  |           |
|--|-----------|
| • NSF/CEME Travel Grant, NSF/CEME SBIES                              | 2025.05   |
| • Research Activities Fund, City University of Hong Kong             | 2023.02   |
| • PhD Studentship, City University of Hong Kong                      | 2022-2026 |
| • Academic Excellence Scholarship(top10%), Nankai University         | 2019.12   |
| • Third Prize, National College Students' Mathematics Competition    | 2019.11   |
| • Second Prize, Tianjin University Students' Mathematics Competition | 2019.07   |

TEACHING	<b>Teaching Assistant:</b> <ul style="list-style-type: none"> <li>– Statistical Data Analysis, Postgraduate, 2024 <ul style="list-style-type: none"> <li>* Teach Tutorials (321 Students)</li> </ul> </li> <li>– Data Mining, Postgraduate, 2023,2024</li> <li>– Understanding Uncertainty and Statistical Reasoning, Undergraduate, 2022.</li> <li>– Global Supply Chain Management, Undergraduate, 2022.</li> </ul>	
SKILLS	<b>Languages:</b> Chinese (Native), English. <b>Programming:</b> Python, C++, R, MATLAB.	
ACADEMIC SERVICES	<b>Reviewers for:</b> <i>Journal of Innovation and Entrepreneurship</i> ,	
REFERENCES	<b>HE Jingyu</b> Assistant Professor Dept. of Decision Analytics&Operations City University of Hong Kong E-mail: jingyuhe@cityu.edu.hk	<b>FENG Guanhao Gavin</b> Associate Professor Dept. of Decision Analytics&Operations City University of Hong Kong E-mail: gavin.feng@cityu.edu.hk
	<b>LI Junye</b> Chair Professor Dept. of Finance Fudan University E-mail: li_junye@fudan.edu.cn	<b>CHIB Siddhartha</b> Chair Professor Olin Business School Washington University in St. Louis E-mail: chib@wustl.edu