(+852) 51993764
qszhang7-c@my.cityu.edu.hk
zhangqianshu123@gmail.com
Updated 2025.11

Qianshu Zhang Ph.D. Candidate

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 Interests: Bayesian Statistics, Empirical Asset Pricing, Machine Learning
- Courses: Empirical Asset Pricing, 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 CICF, SoFiE, WSIR, SBFC, AFBC, AsianFA
2. **Beyond Beta Pricing: SDF Selection from Euler-Restricted Traded–Nontraded Factor–Return Models**
   - with Siddhartha Chib, Guanhao Feng, and Jingyu He
   - presented at SBIES, DLICF, APAD, ESWC
3. **Asset Heterogeneity and Uncommon Factors**
   - with Lin William Cong, Guanhao Feng, Jingyu He, and Junye Li
   - presented at SBIES, SoFiE, AsianFA, CICF

Presentations

- 2025 Global AI Finance Research Conference, Hong Kong 2025.12
- Joint Workshop on Financial Econometrics in the Big Data Era, Hong Kong 2025.08
- 2025 Asia-Pacific Association of Derivatives Conference, Busan 2025.07
- 2025 Dishui Lake International Conference in Finance, Shanghai 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 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

Teaching Assistant:

- **University of Chicago, Booth School of Business**
  - BUSN 41800 Statistics, Executive MBA, 2025
    Instructor: **Prof. Christian B. Hansen**
- **City University of Hong Kong**
  - 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: *Journal of Innovation and Entrepreneurship*, *Expert Systems With Applications*

References

HE Jingyu
Associate Professor
Dept. of Decision Analytics&Operations
City University of Hong Kong
E-mail: jingyuhe@cityu.edu.hk

FENG Guanhao Gavin
Associate Professor
Dept. of Decision Analytics&Operations
City University of Hong Kong
E-mail: gavin.feng@cityu.edu.hk

LI Junye
Li Dasan Chair Professor
Dept. of Finance
Fudan University
E-mail: li_junye@fudan.edu.cn

CHIB Siddhartha
Harry C. Hartkopf Chair Professor
Olin Business School
Washington University in St. Louis
E-mail: chib@wustl.edu