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## Kunyi Jiang

Wang Yanan Institute for Studies in Economics(WISE)  
Xiamen University(XMU)  
Xiamen, Fujian, China. 361005

Website: [Click here](#) or Scan the QRcode  
Email: wisejky@stu.xmu.edu.cn  
Citizenship: Chinese

### Education

**Xiamen University**, Xiamen, Fujian

*M.A. in Economics(expected)*, Quantitative Economics, June 2025 GPA: 3.73

**Core Subjects:** Advanced Macroeconomics(1&2), Advanced Microeconomics(1&2), Advanced Econometrics(1&2), Mathematical Economics, Applied Microeconometrics, Time Series Analysis, Advanced Financial Economics, Advanced Derivatives Analysis, Advanced Mathematical Statistics

**Nankai University**, Tianjin

*B.A. in Economics*, Financial Engineering, June 2022 GPA: 3.75

**Core Subjects:** Intermediate Microeconomics, Intermediate Macroeconomics, Financial Derivatives, Fixed Income Securities Analysis, Financial Econometrics, Ordinary Differential Equations, Mathematical Programming and Economic Analysis, Experimental Methods in Economics, Predictive analytics, Stochastic Process

### Fields of Concentration

- **Asset Pricing:** Factor Model, Anomalies, Derivative Markets
- **Macroeconomics:** Systematic Risk, Interest Rates Term Structure
- **Corporate Finance:** Household Finance, Interactions between Real and Financial Sectors

### Languages & Skills

- \* **Languages:** English (fluent), Mandarin (native), Cantonese (native)
- \* **Software:** R, MATLAB, STATA,  $\LaTeX$ , Markdown

### Work in Progress

- #1 **Cross-Sectional Uncertainty and Expected Stock Returns**
- #2 **Option Returns Predictability** (with Haoxi Yang)
- #3 **Tail Risk and Asset Prices: Evidence from Options** (with Haoxi Yang)

### Early Work in Progress

#1 **Option Implied Volatilities and Corporate Bond Yields**

### Research Assistantships

Professor Haoxi Yang Nankai University 2020-2023  
**Data Cleaning & Results Replicating** R, MATLAB&STATA  
Mainly used databases: WRDS, CRSP, Compustat, Optionmetrics, Datastream, Macrobond, CSMAR

Professor Ziliang Yu Nankai University 2022  
**Data Cleaning** R&STATA  
Mainly used databases: WRDS, CRSP, Compustat

### References

**Linlin Niu(chair)**  
Professor  
WISE  
Xiamen University  
Email: llniu@xmu.edu.cn

**Haoxi Yang**  
Associate Professor  
School of Finance  
Nankai University  
Email: haoxi.yang@outlook.com