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**Undergraduate Studies:**

B.A. Finance Accounting and Management, University of Nottingham, Ningbo, China, 2005-2009

**Masters Studies:**

MSc Risk Management and Financial Engineering, Imperial College London, 2009-2010

**Graduate Studies:**

Imperial College London, 2011 - 2017

Ph.D. in Finance

Thesis Title: "Media Content and Credit Risk: Empirical Analyses Based on Credit Default Swap Market"

**Teaching and Research Fields:**

Credit Risk, Credit Default Swap (CDS), Behavioural Finance, News Sentiment

China, Banking, Real Estate Economies, Financial Liberalisation

**References:**

**Professor Franklin Allen**

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**Professor Dragon Yongjun Tang**

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**Research Experience and Other Employment:**

2011 Venture Capital Investment Centre, Shanghai Tongji University

Research Assistant

2010 Shanghai Dazhui Terminal Technology Co.Ltd

Market Researcher

2009 China European International Business School

Research Assistant

**Teaching Experience:**

Fall	2015-17	MSc: Application of MATLAB in Finance (course leader; score 4.2/5)
Spring	2017	MSc: Derivatives (taught by Harjoat Bhamra; score 4.75/5)
Fall/Spring	2015-17	MBA: Financial & Management Accounting (taught by Bot-Vos Jolande; 4.4/5)
Fall/Spring	2011-15	MSc: Enterprises Risk Management (taught by Malcolm Kemp; score 4.3/5 )
Spring	2013-14	MSc: Advanced Investment (taught by Enrico Biffis: score 4/5)
Fall	2012-13	MSc: Investment (taught by Ana Babus: score 4/5)

**Professional Activities**

Referee	The European Journal of Finance
Presentation	China International Conference in Finance 2017, Hangzhou
Presentation & Discussant	World Finance and Banking Symposium 2016, Dubai
Presentation & Discussant	Asian Financial Association Annual Meeting 2015, Changsha
Presentation	China International Conference in Finance 2015, Shenzhen

**Honors, Scholarships, and Fellowships:**

2017-2018	Imperial College Business School, Senior Teaching Fellowship
2015-2017	Imperial College Business School, Teaching Fellowship
2015	Dean's Community Award
2012 - Present	Certificated Associate of the Professional Risk Management (PRM)
2011-2014	Imperial College Business School GTA Scholarship

**Programming Skills**

Software:	MATLAB, STATA, SAS, R, Fortran, VBA, C++, Linux for HPC operation
Database:	Bloomberg, Datastream, Markit, Wind, RavenPack, CRSP, Computstat, RiskMetrics and others

**Research Papers:****“Financial Liberalisation and House Prices: Evidence from China” (Job Market Paper)**

This paper investigates whether financial liberalisation can causally impact the Chinese real estate market, with the 2008 US financial crisis providing exogenous variation in credit supply. Using the cross-sectional variation in foreign banks' establishment and asset value, I document that cities with a higher level of financial openness have more volatile property price movements. I also show that the growth drops in the property price in 2008 are larger for cities with higher withdrawal or exit rates of overseas banks. The evidence suggests a credit supply channel. Further analyses show that the negative effect of financial liberalisation on the house price growth rate is more pronounced for more geographically constrained cities.

**“Excess Co-Movement in Credit Default Swap Markets: Evidence from the CDX Indices” (with Lara Cathcart, Lina El-Jahel and Leo Evans)** Revise & Resubmit at *Journal of Financial Markets*

**“Media Content and Sovereign Credit Risk” (with Lara Cathcart, Nina Gotthelf and Matthias Uhl)**  
Under review at *Journal of Banking & Finance*; Presented at 2017 World Finance & Banking Symposium (Dubai), University of Zurich

**“Systemic Risk, Credit Default Swaps and Bailout Guarantees” (with Enrico Biffis and Pasquale Della Corte)** Presented at 2015 CICF (Shenzhen) , 2015 AsianFA(Changsha)

**“The Impacts of News and Investor Attention in the Credit Default Swap and Equity Markets” (with Lara Cathcart and Lina El-Jahel)** Presented at 2017 CICF (Hangzhou)