

Zhenxuan Zhang

Curriculum Vitae

Room 1719, Zhengzhou Central Sub-Branch of The People's Bank of China

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Working Experience

Zhengzhou Central Sub-Branch of The People's Bank of China, Jul. 2013 - Now

Education

Xiamen University, Sept. 2007 - Jul. 2013

Major: Finance

Fields of Research: Experimental Finance and Economics; Financial Econometrics

Degree: Ph.D. in Economics

Wuhan University, Sept. 2003 - Jul. 2007

Major: Financial Engineering

Degree: B.S. in Economics

Computing Skills

Proficient in SAS, Matlab, R, GAUSS and LATEX

(I have 6 years of experience programming with such languages)

Languages

Chinese (native), English(fluent)

(All my master and doctoral courses are instructed in English; The working language between me and my Ph.D. thesis supervisor, Professor Jason Shachat, is English.)

Publications

Dynamic Bayesian Model for Evolution of Bubbles, with Zhentao Liu and Haomiao Zuo, Journal of Management Sciences in China, Volume 15 Issue 9(2012), pp74-83

The Impact of Asymmetric and Public Information on Pricing Bubbles in Experimental Asset Markets, with Jason Shachat and Guojin Chen, Securities Market Herald, No. 9 (2013), pp54-61

A Study on Supervising the Development of Shadow Financing, with Wei Chen, Macroeconomic Management, No. 5 (2013), pp65-67

(All publications listed above are in Chinese)

Working Papers

The Hayek Hypothesis and the Long Run Competitive Market Equilibrium: An Experimental Investigation, with Jason Shachat, 2012

Estimating the Risk Neutral Densities from Noisy Option Prices: a Maximum Entropy Approach, with Sung Park, 2010

Estimating the Moment Generating Function of Index Return from Index Option prices, 2010

Experiences as Teaching Assistant

WISE, Advanced Microeconomics I, master/Ph.D. program, instructing in English, 2008 & 2009 Fall semesters

WISE, Microeconomics, international master program, instructing in English, 2009 Spring semester

WISE, Microeconomics, double degree program in statistics, 2011 Fall semester

Academic Presentations

2012

The XMU-UNCC 2012 International Symposium on Risk Management and Derivatives, Xiamen, “The Impact of Asymmetric and Public Information on Pricing Bubbles in Experimental Asset Markets”

2012 China International Conference on Game Theory and Applications, Qingdao, “The Hayek Hypothesis and the Long Run Competitive Market Equilibrium: An Experimental Investigation”

2011

2011 CES China Annual Conference, Beijing, “The Hayek Hypothesis and the Long Run Competitive Market Equilibrium: An Experimental Investigation”

The 11th China Economics Annual Conference, Shanghai, “The Hayek Hypothesis and the Long Run Competitive Market Equilibrium: An Experimental Investigation”

The 2nd Annual Xiamen University International Workshop on Experimental Economics and Finance, Xiamen, “The Hayek Hypothesis and the Long Run Competitive Market Equilibrium: An Experimental Investigation”

2010

China Quantitative Economics Annual Conference 2010, Xiamen, “Estimating the Risk Neutral Densities from Noisy Option Prices: a Maximum Entropy Approach”

The 7th Chinese Finance Annual Meeting, Guangzhou, “Estimating the Risk Neutral Densities from Noisy Option Prices: a Maximum Entropy Approach”