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CURRENT POSITION

Post-Doctoral Researcher in Finance, Luxembourg School of Finance, University of Luxembourg (since October 2010), working on a joint research project of financial stability with the Banque centrale du Luxembourg (BCL) sponsored by The National Research Fund Luxembourg (FNR).

AREAS OF INTEREST

Credit Risk, Risk Management, International Finance, Market Microstructure, Financial Econometrics, Macrofinance and Financial Stability.

EDUCATION

Ph.D. in Finance, McGill University, Canada, July 2010
M.Sc. in Statistics and Operations Research (Financial Engineering), Stern School of Business, NYU, USA, 2003
M.A. in Economics, University of Windsor, Canada, 2001
B.Sc. in International Economics, Liaoning University, China, 1991

RESEARCH

Articles under Review

1. "Is the Potential for International Diversification Disappearing?", with Peter Christoffersen (University of Toronto), Vihang Errunza (McGill University) and Kris Jacobs (University of Houston), January 2010, Submitted
 - ✓ Advisor Perspectives on March 30, 2010 - Surprising New Research on Diversification from Emerging Markets
 - ✓ Globe and Mail on Mar. 29, 2010 - It's time to rethink what diversification means
 - ✓ Workshop Applied Financial Time Series, HEC Montréal, February, 2010
2. "Exploring Dynamic Default Dependence", with Peter Christoffersen (University of Toronto), Kris Jacobs (University of Houston) and Jan Ericsson (McGill University), April 2008, Submitted
 - ✓ European Finance Association 2009 Conference
 - ✓ Conference on Liquidity, Credit Risk and Extreme Events, 2009
 - ✓ The 2nd Bank of Canada Conference on Fixed Income Markets, 2008

Working Papers

3. "Large Portfolio Risk Management with Dynamic Copulas", July 2009
 - ✓ 2010 FMA Annual Meeting, October 2010
 - ✓ Mathematical Finance Days, Institut de finance mathématique de Montréal, May 2010
4. "The Conditional Dynamic Dependence between Herding and Return: Evidence from US Equity Market", with Ya Tang (Peking University), February 2009
 - ✓ Northern Finance Association 2009 Conference
 - ✓ Behavioral Finance & Economics Research Symposium 2009
 - ✓ The 5th CIREQ Ph.D. Students' Conference, 2009
 - ✓ SCBR Student Conference 2009 on Business Research

Manuscripts in Progress

5. "Dynamic Conditional Equidependence Copulas and Their Application to CDO Pricing", with Peter Christoffersen (University of Toronto), Kris Jacobs (University of Houston) and Jan Ericsson (McGill University)
6. "Measuring Financial Stability in Luxembourg: Risk-adjusted Balance Sheets", with Thorsten Lehnert (University of Luxembourg), Francisco Nadal-De Simone (Central Bank of Luxembourg), and Christian Wolff (University of Luxembourg)

Ad Hoc Reviewer

Journal of Financial Econometrics
Journal of Econometrics

Awards and Grants

McGill University Research Assistant, 2008-2009
Institut de Finance Mathématique de Montréal (IFM2) Doctoral Fellowship, 2004-2007

TEACHING EXPERIENCE

Instructor for Undergraduate Courses
FINE 441 Investments and Portfolio Management
McGill University, summer 2009

Teaching Assistant for Undergraduate Courses
ECON 41-414 Introduction to Econometric Methods
University of Windsor, 2000-2001

WORK EXPERIENCE

Liaoning Light Industrial Foreign Trade Corp., China
9/1991 – 8/1999 **Economist/Investment Analyst:** Conducted project evaluations, market analyses and industry surveys

ACADEMIC ASSOCIATIONS

International Association of Financial Engineers, American Finance Association (AFA), European Finance Association (EFA), Northern Finance Association (NFA), Financial Management Association (FMA)

COMPUTING SKILLS

Matlab, SAS, Stata, Visual Basic and C++, R and S plus

ACADEMIC REFERENCES

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Rotman School of Management, University of Toronto
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Professor Jan Ericsson
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