Shuyuan Qi, PhD *April 1, 1994*

Assistant Professor in Finance

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Chinese Academy of Finance and Development (CAFD),
Central University of Finance and Economics (CUFE)
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EDUCATION

ICMA Centre, University of Reading, UK *2017.09-2021.12*
Ph.D in Finance
SV: Dr. Emese Lazar

ICMA Centre, University of Reading, UK *2016.09-2017.09*
MSc in Financial Engineering
Distinction

Nankai University, China *2011.09-2015.06*
BA in Management
Major in Electronic Commerce
Minor in Mathematics and Applied Mathematics

RESEARCH INTERESTS

Risk management and measurement; **model risk**; **variance risk premium**; **derivatives modelling**; **option pricing**; **jumps**.

WORKING EXPERIENCE

CAFD, CUFE *2022.09-*
Assistant Professor in Finance

University of Reading *2017.09- 2020.6*
Teaching Assistant

PUBLICATION

Model Risk in the Over-the-Counter Market, ***European Journal of Operational Research*** (ABS 4), corresponding author (with Dr Emese Lazar).

WORKING PAPERS

1. **Measures of Model Risk for Continuous-time Finance Models**
with Dr Emese Lazar (University of Reading) and Professor Radu Tunaru (University of Sussex).
R&R at Journal of Financial Econometrics (ABS 3)

2. **An Empirical Investigation of Multiperiod Tail Risk Forecasting Models**
with Dr Ning Zhang (Shanghai University) and Dr Xiaoman Su (Hengfeng Bank).
R&R at International Review of Financial Analysis (ABS 3)

3. **Forward Equity Risk Premium and Its Economic Implications**
with Dr Emese Lazar (University of Reading) and Professor Radu Tunaru (University of Sussex).
Under Review

4. Price Limits
with Jian Chen (University of Reading).

WORKS IN PROGRESS

1. The Cross-Sectional Variation of Forward-Looking Market Risk Premium, with Dr Emese Lazar (University of Reading) and Professor Radu Tunaru (University of Sussex).

2. The Local Effect of Carbon Trading: Evidence in China, with Dr Ning Zhang (Shanghai University) and Dr Xiaoman Su (Hengfeng Bank).

ACADEMIC CONFERENCES (*: VIRTUAL, #: SCHEDULED)

16th International Conference on Computational and Financial Econometrics#	*December 2022*
Xiangjiang River Forum in Economics, Finance and Management for Young Scholars*	*August 2022*
Symposium of Econometric Theory and Applications*	*July 2022*
IAAE 2022 Annual Conference, London, UK (presented by co-author)	*June 2022*
AEA Poster Session*	*January 2022*
15th International Conference on Computational and Financial Econometrics*	*December 2021*
International Conference on Economic Modeling and Data Science 2021*	*July 2021*
2021 China Meeting of the Econometric Society*	*July 2021*
2021 Asian Meeting of the Econometric Society*	*June 2021*
Southwestern Finance Association 2021 Annual Meeting*	*March 2021*
Doctoral Forum in Economics of Peking University*	*December 2020*
The 20th China Youth Economists Forum, Guangzhou, China	*December 2020*
2019 Asian Meeting of Econometric Society, Xiamen, China	*June 2019*
China Meeting of the Econometric Society, Guangzhou, China	*June 2019*
Summer School in Econometrics and Statistics, Xiamen, China	*July 2019*

TEACHING EXPERIENCE

As Lecturer:

Investment Banking and Commercial Bank Management, MSc Finance	*2023-*
Commercial Bank Management, BSc Finance	*2022-*

As Teaching Assistant:

Introductory Quantitative Techniques for Business and Finance, BSc Finance	*2017-2018*
Advanced Derivatives Modelling, MSc Financial Engineering	*2017-2020*
Derivatives Modelling, MSc Financial Engineering	*2017-2020*
Financial Engineering, BSc Finance	*2018-2020*
Introductory Finance/Trading Simulation, BSc Finance	*2018-2020*
Stochastic Calculus and Probability, MSc Financial Engineering	*2019-2020*

REFERRING

International Review of Financial Analysis; Journal of Asian Business Studies

FUNDING

ICMA Centre Scholarship (tuition and living expenses, $30,000 per year) *2017-2020*

SUMMER SCHOOLS

Frontier Theory and Application of Econometrics and Statistics, Shanghai *July 2020*
Summer School in Econometrics and Statistics, Xiamen *July 2019*

NON-ACADEMIC EXPERIENCE

State Grid Corporation of China *Full time, July 2015 to July 2016*

Business Manager; data analysis; research on new energy and electronic vehicle development; participate in setting up the State Grid B2B and B2C Online Shopping Mall; reach a long-term corporation agreement with BYD.

Standard Chartered Bank(China) *Intern, Sep 2014 to Dec 2014*

Customer manager

SKILLS AND PROFICIENCIES

Matlab, VBA, E-Views, C++, Python, LaTex

Bloomberg, Thomson Reuters, MS Office

English: Professional working proficiency, Chinese: Native