YAPEI ZHANG

ShanghaiTech University - School of Entrepreneurship and Management
zhangyp3@shanghaitech.edu.cn *(+86) 20 68 47 74*
https://yapeizhang.com

APPOINTMENTS

Since 2019 Assistant Professor of Finance, **ShanghaiTech University**

Since 2019 Visiting Research Fellow, **Swedish House of Finance**

EDUCATION

2019 Ph.D. in Finance at **HEC Paris**

2014 M.Sc. in Quantitative Economics and Finance at **Ecole Polytechnique**, Paris
(Joint with **Paris School of Economics**)

2012 B.Sc. in Applied Mathematics and Social Science at **Université Claude Bernard**, Lyon

RESEARCH INTERESTS

Household finance, Asset management, Empirical asset pricing

RESEARCH IN PROGRESS

1. Seeking Skewness

2. Cyclical Background Risk and Portfolio Choices: Evidence from Sweden
with Sylvain Catherine and Paolo Sodini

3. Multifractal Volatility with Shot-noise Component
with Laurent Calvet

CONFERENCES & SEMINARS

2018 PhD Nordic Finance Workshop, QMUL Economics and Finance Workshop,
HEC Paris Finance PhD Workshop
2017 HEC Paris Brownbag, Swedish House of Finance Ph.D. Seminar

TEACHING EXPERIENCE

2017 Investment Management in an Evolving and Volatile World (TA - MOOC on Coursera)
2016 HEC Paris, Financial Market (Lecturer Msc in Management)
2016 HEC Paris, Limits to Market Efficiency (TA MSc in Finance)
2015 HEC Paris, Empirical Asset Pricing (TA MSc in Finance)

GRANTS

2014-18	HEC Foundation, PhD Scholarship
2018-19	Labex ECODEC PhD fellowship

NON ACADEMIC PROFESSIONAL EXPERIENCES

2013 Risk analyst at RiskDesign (6 month internship)

LANGUAGES & COMPUTER SKILLS

Languages:	Chinese (native), English (fluent), French (fluent)
Computer skills:	Stata, Matlab, R, LaTeX