

# 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**

## 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. Air Pollution, Consumption and Investment Behavior: Evidence from China  
*with Hanming Fang*
4. Multifractal Volatility with Shot-noise Component  
*with Laurent Calvet and Jiawen Xu*

## CONFERENCES & SEMINARS

---

- 2020 Workshop for Early-Stage Research on Chinese Economy  
2019 HEC Paris Brownbag, ZJSU Seminar, SUFE IAR Seminar  
27th SFM Conference  
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

---

- 2019/2020 ShanghaiTech, Financial Markets and Investment, Behavioral Finance
- 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**

---

- 2019-2024 ShanghaiTech, Start-up Research Fund
- 2018-19 Labex ECODEC PhD fellowship
- 2014-18 HEC Foundation, PhD Scholarship

## **REFEREEING ACTIVITIES**

---

Economics of Transition  
International Review of Economics & Finance

## **LANGUAGES & COMPUTER SKILLS**

---

LANGUAGES: Chinese (native), English (fluent), French (fluent)  
COMPUTER SKILLS: STATA, MATLAB, R, L<sup>A</sup>T<sub>E</sub>X