

YAPEI ZHANG

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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, Entrepreneurial Finance

RESEARCH IN PROGRESS

1. Countercyclical Income Risk and Portfolio Choices: Evidence from Sweden
with Sylvain Catherine and Paolo Sodini
Revise & Resubmit at the Journal of Finance
2. Household Decisions under Pollution-Induced Health Risk
with Hanming Fang and Qian Li
3. Seeking Skewness
4. Multifractal Volatility with Shot-noise Component
with Laurent Calvet and Jiawen Xu

CONFERENCES & SEMINARS

2021-2022 FIRS, EFA, CICF, CMES

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

- 2022 Wealth Management
- 2019-2022 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, \LaTeX