YAPEI ZHANG

https://yapeizhang.com

zhangyp3@shanghaitech.edu.cn ⋄ (+86)20684774

ACADEMIC APPOINTMENTS

2019-present Assistant Professor of Finance, **ShanghaiTech University**

EDUCATION

2019 Ph.D. in Finance, **HEC Paris**, France

2014 M.Sc. in Quantitative Economics and Finance, **Ecole Polytechnique**, France

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

RESEARCH INTERESTS

Household Finance, Entrepreneurial Finance, Asset Management, Empirical Asset Pricing, Financial Econometrics

WORKING PAPERS

1. "Countercyclical Income Risk and Portfolio Choices: Evidence from Sweden"
   with Sylvain Catherine and Paolo Sodini, July 2022
   Revise & Resubmit at **The Journal of Finance**

2. "ETF Dividend Cycle"
   with Pekka Homkanen and Tong Zhou, February 2023
   Submited at **Critical Finance Review**

3. "Seeking Skewness"
   with Paolo Sodini, December 2021

4. "A Multifrequency Shot-noise Approach to Volatility Forecasting"
   with Laurent Calvet and Jiawen Xu, March 2023

5. "Household Decisions under Pollution-Induced Health Risk"
   with Hanming Fang and Qian Li, November 2022

6. "Reluctant Entrepreneurs"
   with Hanming Fang and Ming Li and Zenan Wu, January 2023

WORK IN PROGRESS

1. "Who become Entrepreneurs", with Ming Li, March 2023

2. "Air Pollution and Entrepreneurs' Location Choice", with Ming Li and Peng Zhang, May 2022

CONFERENCE AND SEMINAR PRESENTATIONS (*COAUTHOR)

2023 Paris Dauphine University; Stockholm School of Economics; Copenhagen Business School; Shanghai University of Finance and Economics; Xi'an Jiaotong-Liverpool University; ABFER Annual Conference; Lapland Investment Fund Summit*

2022 Guanghua School of Management; Fanhai International School of Finance; China International Conference in Finance (CICF); Young Economist Society (YES); CEPR European Conference on Household Finance*; China Financial Research Conference

2021 New York University Shanghai; Lingnan College Sun Yat-sen University; CUHK-Shenzhen; National University of Singapore; European Finance Association (EFA) Conference; Financial Intermediation Research Society (FIRS) Conference; China Meeting of the Econometric Society (CMES) Conference; China International Risk Forum (Discussion)

2020 Workshop for Early-Stage Research on Chinese Economy; SFS Cavalcade*

2019 HEC Paris; Paris Dauphine University; Halle Institute for Economic Research; Queen Mary University of London; Shanghai Advanced Institute of Finance; Zhejiang Gongshang University; Shanghai University of Finance and Economics; Conference on the Theories and Proactices of Securities and Financial Markets (SFM); Labor and Finance Group Conference*

2018 PhD Nordic Finance Workshop; QMUL Economics and Finance Workshop; HEC Paris Finance PhD Workshop; Stockholm School of Economics

PROFESSIONAL SERVICE

- Referee for Peer-reviewed Journals
  - *Economics of Transition*
  - *Internaltional Review of Economics & Finance*
  - *Journal of Behavioral and Experimental Finance*
- Media Coverage
  - "如何绕过消费主义的陷阱，实现真正的消费升级？" 社会科学报
  - "Stock ETFs Blamed for Liquidity Shocks in Short-Term Treasuries" *Bloomberg News*
- SEM Research Seminar Series Co-organizer, ShanghaiTech University, 2021-22
- Faculty Recruitment Commitee, ShanghaiTech University, 2020-21
- Undergraduate student supervision: Yidan Li, Xiaotian Tang, Fanqi Lin, ShanghaiTech University, 2021-22

- BSc Admission, ShanghaiTech University, 2020-23

TEACHING EXPERIENCE

2019-2023	Financial Markets and Investment, ShanghaiTech University
	Behavioral Finance, ShanghaiTech University
	Design Thinking, ShanghaiTech University
2017-2018	Investment Management in an Evolving and Volatile World, MOOC on Coursera
2016	Financial Markets (Msc in Management), HEC Paris
2016	Limits to Market Efficiency (TA - MSc in Finance), HEC Paris
2015	HEC Paris, Empirical Asset Pricing (TA – MSc in Finance), HEC Paris

GRANTS

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

LANGUAGES & COMPUTER SKILLS

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