Yuan Zhang

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Research Interests

Financial Markets with Frictions, Options, Investments

Professional Experience

2018 - Current	Assistant Professor of Finance, Shanghai University of Finance and Economics

Education

2012 - 2018	PhD in Finance, Swiss Finance Institute, EPFL, Switzerland *Advisor*: Prof. Semyon Malamud
Spring 2016	Visiting PhD Student, MIT Sloan, sponsor: Prof. Hui Chen
2009 - 2011	MS in Financial Engineering, EPFL, Switzerland
2005 - 2009	BA in Finance, Sichuan University, China

Working Papers (* by co-auther)

The Demand for Commodity Options, with Semyon Malamud and Michael C. Tseng

- 2017*, JPMCC International Commodities Symposium

Electronic Trading in OTC Markets vs. Centralized Exchange, with Ying Liu and Sebastian Vogel

- 2018*, Paris December Meeting; 2018*, NFA; 2018, EEA-ESEM Koln; 2018*, EFA Warsaw; 2018*, CICF Tianjin; 2018, FMA European Meeting Kristiansand; 2018*, SGF Conference; 2017*, UNIL Internal Brownbag

Imbalance-Based Option Pricing

- 2018, EEA-ESEM Koln; 2018, CICF Tianjin; 2018, Econometric Society NASM Davis; 2016, MIT Sloan Finance Student Lunch Seminar; 2014, SFI Research Days Gerzensee

Working in Progress

Intermediary Markups, Central Bank Put, and Risk Premia, with Semyon Malamud and Andreas Schrimpf

- 2018, SUFE Macro Reading Group

Price Discovery for Options, with Semyon Malamud and Michael C. Tseng

Academic Experience

Swiss Finance Institute at EPF Lausanne

2015 - 2017	Teaching Assistant for Prof. Anders Trolle, *Advanced Derivatives*
2014	Teaching Assistant for Prof. Loriano Mancini, *Econometrics*
2013	Teaching Assistant for Prof. Semyon Malamud, *Stochastic Calculus I* and Prof. Florian Pelgrin, *Financial Econometrics*

CEPREMAP, École Normale Supérieure

2011 - 2012	Research Assistant for Prof. Gabrielle Demange, *Financial Networks*

Awards, Grants and Fellowships

2016	Best Teaching Assistant Award, Master in Financial Engineering, EPFL
2014	Travel Grant, Pacific Institute for the Mathematical Sciences, UBC
2012	PhD Program Grant, Swiss Finance Institute

Other Professional Experience

2011	Finlab S.A., Geneva, Switzerland
2008	CMC Markets, Beijing, China

Other Information

Languages	Chinese (native), English (fluent)
Computer Skills	C/C++, CUDA, Latex, Mathematica, Matlab, Python, R
Database	OptionMetrics, Options TAQ, Futures TAQ, Options Open/Close, Stocktwits

References

Professor Semyon Malamud (Advisor)
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Professor Julien Hugonnier
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