AWARDS

Jun Qian has been elected to the 4th Shanghai Thousand Talents Program.

Bin Zhao won the Best Paper Award of Shanghai Futures Exchange 2014 for her paper, “The Nelson-Siegel Model of the Term Structure of Option Implied Volatility and Volatility Components”.

INSTITUTE NEWS

SAIF Commencement

SAIF Board Meeting

Faculty Retreat, July 8-9, 2014

The institute is pleased to welcome many new faculty members for the academic year 2014-2015.

Included in our esteemed list are Tzu-Kuan Chiu, new term professor; Haitao Cui and Liheng Xu, new visiting professors; Jeyaveerasingam George Shanthikumar, new special-term professor (STP). In addition, we are delighted to have Tan Wang, former STP, and Lei Zhu, former visiting professor, join SAIF’s full-time faculty, and Xiaoyun Yu, former STP, join SAIF as the visiting professor. Learn more about them.

PUBLICATIONS with SAIF, SJTU, or CAFRAffiliation

PAGE TWO
PUBLISHED

Chun Chang and Xiaoyun Yu, Information from Relationship Lending: Evidence from Loan Defaults in China, Journal of Money, Credit and Banking.

Harrison Hong and Bin Zhao, Trading for Status, Review of Financial Studies.


Nengjiu Ju, Dynamic Asset Allocation with Ambiguous Return Predictability, Review of Economic Dynamics.

Nengjiu Ju, Options, Option Repricing in Managerial Compensation: Their Effects on Corporate Investment Risk, Journal of Corporate Finance.


Lei Zhu, Accounting Anomalies, Risk and Return, Accounting Review.


FORTHCOMING


Hong Yan, Asset Return Predictability in a Heterogeneous Agent Equilibrium Model, Quarterly Journal of Finance.

