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Personal Information:

Gender: Female Citizenship: P.R.CHINA
Languages: Chinese (Native), English (Fluent), French (Basic)

Education:

Ph.D., Economics, University of California, San Diego (Expected Completion: June 2008)
M.S., Statistics, University of California, San Diego 2006
M.A., Economics, University of California, Davis 2002
B.A. International Finance, Fudan University, P.R.China 2001

Research Interest: Investment, Forecasting, Econometrics, and Macroeconomics

Research Papers:

- Stock Return Variability, Forecast Revisions, and Investors' Learning (Job market paper)
- Out-of-sample Return Predictability under Constraints on the Equity Premium (with Pettenuzzo, Timmermann & Valkanov, 2007, working paper)
- The Sampling Distribution of Variance Components in Stock Return Decompositions (2007, work in progress)
- Demographic Trends, Health Economics, and Rapid Response in Southeast Asia: Focus on Thailand and the Point of Care (with Kost, Wongboonsin, Peungposop, & Chen, 2003, published)

Research Assistant:

Professor Allan Timmermann, UC San Diego, Economics & Rady School of Management 2004-2007
on UK Pension Fund Returns, Structural Break and Return Forecasting, and other projects;
Professor Robert Engle, New York University, 2006,
on Dynamic Conditional Correlation of Stock Returns;
Professor Wing Thyee Woo, UC Davis, Economics, 2001-2003,
on various projects on China's economic development;
Professor Gerald Kost, UC Davis, Medical School, 2003,
on Health and Economics in Thailand.

Relevant Positions Held:

Intern, Nicholas-Applegate Capital Management, 2005.
Responsibilities: Literature research on Behavior Finance, Strategy simulation, etc.
Auditor, KPMG Huazhen, 2001

COMPUTER SKILLS

Programming: C, Matlab,

Statistics & Math Software: R, S-Plus, Mathcad, Minitab, SAS

Operating System: Linux, Windows

Teaching Experience:

Teaching Assistant at UC San Diego, Econometrics (Prof. Halbert White, Prof. Graham Elliot, etc), Behavioral Economics (Prof. Vincent Crawford), Financial Investments (Prof. Ivana Komunjer), and International Macroeconomics (Prof. Marc Muendler).

Honors and Fellowships:

2003 – Current: Tuition Scholarship, UC San Diego

2001 – 2003: Tuition Scholarship, UC Davis

1997 – 2001: People’s Scholarship, Fudan University, P.R. China

REFERENCES

Professor Allan Timmermann, (Advisor)
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