Peng XU

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INTERETS DE RECHERCHE

Marchés financiers et institutions financières, Investissements et évaluation des actifs

FORMATION

2007	Ph.D.in Finance and Economics, Rotman School of Management, Canada
2000	Master of Arts, Economie, University of Toronto, Canada
1998	Bachelor's degree in International Finance, Dongbei University of Finance and Economics, Chine

EXPERIENCE PROFESSIONNELLE

Positions académiques principales

2022 - Présent	Professor of Management Practice, ESSEC Business School, Singapour
2009 - 2017	Assistant Professor of Finance, ESSEC Business School, Singapour

Autres affiliations académiques

2017 - 2022	External Lecturer, ESSEC Business School, Singapour
2016 - 2027	Associate Academic Director of Master in Finance, ESSEC Business School, Singapour

Autres expériences professionnelles

1998 - 1999	Trade Manager, Shin Nihon Global, Chine

PUBLICATIONS

Articles

GOURIEROUX, C., JASIAK, J. et XU, P. (2016). The Tradability Premium on thte S&P 500 Index. *Journal of Financial Econometrics*, 14(3), pp. 461-495.

XU, P. (2014). Is the S&P 500 Index Tradable? *Journal of Index Investing*, 5(3), pp. 10-20.

Conférences

GOURIEROUX, C., JASIAK, J. et XU, P. (2014). The Tradability Premium on the S&P 500 Index. Dans: 27th Australasian Finance and Banking Conference.

XU, P. (2013). Non-tradable S&P Index and the Pricing of its Derivatives. Dans: 6th Annual SoFie Conference 2013.