

Peng XU

Professor of Management Practice

Département: Finance

ESSEC Business School

3 avenue Bernard Hirsch

95021 Cergy-Pontoise

France

Email: xup@essec.edu

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 - Présent | 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 the 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.