

# Peng XU

Professor of Management Practice

Département: Finance

ESSEC Business School

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## INTERETS DE RECHERCHE

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Marchés financiers et institutions financières, Investissements et évaluation des actifs

## FORMATION

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- |      |                                                                                                |
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| 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

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### Positions académiques principales

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| 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 - 2026 | Associate Academic Director of Master in Finance, ESSEC Business School, Singapour |

### Autres expériences professionnelles

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| 1998 - 1999 | Trade Manager, Shin Nihon Global, Chine |
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## PUBLICATIONS

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### 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.