

Peng XU

Professor of Management Practice
Department: Finance
ESSEC Business School
5 Nepal Park
139408 Singapore
Singapore

Email: xup@essec.edu

RESEARCH INTERESTS

Financial Markets & Institutions, Investments & Asset Pricing

EDUCATION

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

EMPLOYMENT

Full-time academic positions

- | | |
|----------------|--|
| 2022 - Present | Professor of Management Practice, ESSEC Business School, Singapore |
| 2009 - 2017 | Assistant Professor of Finance, ESSEC Business School, Singapore |

Other affiliations and appointments

- | | |
|-------------|--|
| 2017 - 2022 | External Lecturer, ESSEC Business School, Singapore |
| 2016 - 2026 | Associate Academic Director of Master in Finance, ESSEC Business School, Singapore |

Other professional experiences

- | | |
|-------------|---|
| 1998 - 1999 | Trade Manager, Shin Nihon Global, China |
|-------------|---|

PUBLICATIONS

Journal Articles

GOURIEROUX, C., JASIAK, J. and 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.

Conferences

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

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