Peng XU

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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 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.

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.