

# Peng XU

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## RESEARCH INTERESTS

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Financial Markets & Institutions, Investments & Asset Pricing

## EDUCATION

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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

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### 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
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## PUBLICATIONS

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### 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.