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Research Interests

Financial Engineering(Derivative Pricing, Financial Risk Measurement); Financial Econometrics

Education

July. 2003: Ph.D. in Management Science and Engineering, Tianjin University.
March. 2000: M.S. in Enterprise Management & Technological Economy, Tianjin University.
July. 1997: B.S. in Applied Physics, Central South University, China.

Employment

2004.3-2006.4 Assistant Professor, Institute For Financial Studies, Fudan University.
2006.5- Associate professor, Institute For Financial Studies, Fudan University.

Publications

- (1)Jiang Xiang-lin, AN Jun-ying, “Downside-risk for Futures Market's Hedging”, *Systems Engineering*, 2007(10) (in Chinese).
- (2)Jiang Xiang-lin,Yang Jian-lin, “Business Innovation of Trust Companies in China under Current Surroundings—How the Trust Company Alters Its Weak Status”, *China Soft Science*, 2007(6) (in Chinese).
- (3)Jiang Xiang-lin, Wang Chun-feng, “Price-range and Return Based Stochastic Volatility Model—with an Application to Chinese Stock Market Volatility”, *Systems Engineering*, 2006(6) (in Chinese).
- (4)Jiang Xiang-lin, Wang Chun-feng, “Stochastic Volatility Models Based on Bayesian Method and the Application”*Systems Engineering*, 2005(10) (in Chinese).
- (5)Jiang Xiang-lin, Wu Xiao-lin, “Real-options Valuation Model for High-technology Company Stock”, *Science and Techonology Management Research*, 2005(4) (in Chinese).
- (6)Wang Chun-feng, Yang Jian-lin, Jiang Xiang-lin, “Management of Interest Rate Risk with Default Risk”, *Journal of Management Science in China*, 2006(2) (in Chinese).

- (7)Wang Chun-feng, Han Dong, Jiang Xiang-lin, “The Investigation on the Relation between Behavior of Traders and Volatility Based on the Information Asymmetric Model—Trade Size and Trade Numbers”, *Journal of Industrial Engineering and Engineering Management*, 2007(1) (in Chinese).
- (8)Jiang Xiang-lin, Wang Chun-feng, “Comparison Analysis of Stochastic Volatility Model”, *Journal of Systems Engineering*, 2005(2) (in Chinese).
- (9)Jiang Xiang-lin, Wang Chun-feng, “Research on the Relations of the Information Flow, Return Volatility and Trade Volume in Chinese Stock Market”, *Systems Engineering-Theory Methodology Application*, 2005(1)(in Chinese).
- (10)Jiang Xiang-lin, Wang Chun-feng, “Coherent Estimations of Value-at-Risk and Stress Testing Loss Based on SWARCH”, *Journal of Management Sciences*, 2005(1) (in Chinese).
- (11)Jiang Xiang-lin, Wang Chun-feng, “Investigating on Volatility of Chinese Stock Market by Regime-switching ARCH Model”, *Journal of Systems Engineering*, 2004(3) (in Chinese).
- (12) Jiang Xiang-lin, Wang Chun-feng, “Estimating Volatility of Chinese Stock Market by Stochastic Volatility Model”, *Journal of Management Sciences in China*, 2003(4) (in Chinese).
- (13) Jiang Xiang-lin, Wang Chun-feng, “Insider Trading in Chinese Stock Market and Supervision - International Experience and China's Counter-measure”, *Studies of International Finance*, 2003(3) (in Chinese).
- (14) Jiang Xiang-lin, Wang Shu-lin, “Analysis on Proceedings and Mechanism of Enterprises Bankruptcy”, *China Soft Science*, 1999(5) (in Chinese).
- (15) Ma Xiang-yang, Jiang Xiang-lin, “Establishing Motive Mechanism on basis of Relationship between Intangible Asset and Human Capital”, *Journal of Tianjin University (Social Sciences)*, 2001(2) (in Chinese).

Research Program:

- (1) National Natural Science Foundation Projects of China: Commercial Banks Behaviors under Capital Adequacy Supervision and their Macroeconomic Effects, Project Leaders.
- (2) Shanghai Philosophy and Social Sciences Project: Regime Switching Time Series Models and The Application in Chinese Financial Market, Project Leaders.
- (3) The Humanities and Social Science Fund of Ministry of Education of China: The Influence of Derivatives markets on China's Pricing Power of the Strategic Commodities and Financial Assets, Project Leader.

Teaching:

- (1) Postgraduate Course: Financial Time Series Analysis
- (2) Postgraduate Course: Financial Engineering
- (3) Postgraduate Course: Fixed-income Markets and Derivatives

- (4) Undergraduate courses: Investment Analysis
- (5) Undergraduate courses: Financial Market