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Formation

Ph.D in Economics, Bocconi University, Milan, Italy (2009)

Master of Science in Economics, Bocconi University, Milan, Italy (2005)

Master of Engineering in Systems Engineering, Beijing Jiaotong University, Beijing, China (2001)

Thèmes de recherche

1. Volatility Modeling and Financial Econometrics
2. Empirical Asset Pricing
3. Applied Time Series and Bayesian Econometrics

Projets en cours

See my personal website: <https://sites.google.com/a/essec.edu/junye-li/>

Publications

Publications académiques

Articles

"Option-Implied variance asymmetry and the cross-section of stock returns" (T. Huang, J. Li), *Journal of Banking and Finance*, avr. 2019, Vol. 101, Numéro 01, p. 21-36

"Bayesian estimation of dynamic asset pricing models with informative observations" (A. Fulop, J. Li), *Journal of Econometrics*, mars 2019, Vol. 209, Numéro 01, p. 114-138

"How Much of Bank Credit Risk Is Sovereign Risk? Evidence from Europe" (J. Li, G. Zinna), *Journal of Money, Credit and Banking*, sept. 2018, Vol. 50, Numéro 6, p. 1225-1269

"The Variance Risk Premium: Components, Term Structures, and Stock Return Predictability" (J. Li, G. Zinna), *Journal of Business and Economic Statistics*, août 2018, Vol. 36, Numéro 3, p. 411-425

"Self-Exciting Jumps, Learning, and Asset Pricing Implications" (A. Fulop, J. Li, J. Yu), *Review of Financial Studies*, mars 2015, Vol. 28, Numéro 3, p. 876-912

"On Bank Credit Risk: Systemic or Bank Specific? Evidence for the United States and United Kingdom" (J. Li, G. Zinna), *Journal of Financial and Quantitative Analysis*, oct. 2014, Vol. 49, Numéro 5/6, p. 1403-1442

"Macroeconomic fundamentals and the exchange rate dynamics: A no-arbitrage macro-finance approach" (W. Yin, J. Li), *Journal of International Money and Finance*, mars 2014, Vol. 41, Numéro 1, p. 46-64

"Efficient Learning via Simulation: A Marginalized Resample-Move Approach" (A. Fulop, J. Li), *Journal of Econometrics*, oct. 2013, Vol. 176, Numéro 2, p. 146-161

"An unscented Kalman smoother for volatility extraction: Evidence from stock prices and options " (J. Li), *Computational Statistics and Data Analysis*, févr. 2013, Vol. 58, Numéro 2, p. 15-26

"A Spectral Estimation of Tempered Stable Stochastic Volatility Models and Option Pricing" (J. Li, C. Favero, F. Ortu), *Computational Statistics and Data Analysis*, nov. 2012, Vol. 56, Numéro 11, p. 3645-3658

"Option-Implied Volatility Factors and the Cross-Section of Market Risk Premia" (J. Li), *Journal of Banking and Finance*, janv. 2012, Vol. Vol 36, Numéro Issue 1, p. 249-260

"Sequential Bayesian Analysis of Time-Changed Infinite Activity Derivatives Pricing Models" (J. Li), *Journal of Business and Economic Statistics*, oct. 2011, Vol. 29, Numéro 4, p. 468-480

"Volatility Components, Leverage Effects, and the Return-Volatility Relations" (J. Li), *Journal of Banking and Finance*, avr. 2011, Vol. Volume 35, Numéro Issue 6, p. 1530-1540

Enseignement

Enseignement à l'ESSEC

1. Financial Econometrics, MS-FT Asia
2. Advanced Derivatives, MS-FT, MS-FT Asia, MiM
3. Portfolio Management, SMIB
4. Asset Pricing II (Continuous-Time Finance, with Patrice Poncet)