

JIAQING ZHU

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8092 Zürich, Switzerland

ACADEMIC INTERESTS

Applied Econometrics; International Finance; Banking; Exchange rate

EDUCATION

ETH Zürich	<i>since 2022</i>
Ph.D. candidate in Economics	
Study Center Gerzensee	<i>2023</i>
Swiss Program for Beginning Doctoral Students in Economics	
Sun Yat-Sen University	<i>2018</i>
Ph.D. in Finance	

ACADEMIC POSITIONS

Assistant Professor of Finance, Guangdong University of Foreign Studies	<i>2018-2022</i>
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PUBLICATIONS

The Network and Own Effects of Global-Systemically-Important-Bank Designations (with Peter Egger and Jie Li), *Journal of International Money and Finance*, 2023, 136, 102879.

How COVID-19 travels in- and outside of value chains and then affects the stock market: Evidence from China (with Peter Egger), *The World Economy*, 2022, 45(2), 523-538.

Does trade cause fear of appreciation? (with Hao Zhang), *International Review of Economics and Finance*, 2022, 78, 68-80.

Dynamic network and own effects on abnormal returns: evidence from China's stock market (with Peter Egger), *Empirical Economics*, 2021, 60(1), 487-512.

The U.S.-Chinese trade war: An event study of stock-market responses (with Peter Egger), *Economic Policy*, 2020, 35(103), 519-559.

Bankruptcy costs, economic policy uncertainty, and FDI entry and exit (with Fansheng Jia and Han Wu), *Review of International Economics*, 2019, 27(4), 1063-1080.

External financial liabilities and real exchange rate jumps, *North American Journal of Economics and Finance*, 2019, 48, 202-220.

Exchange rate jumps and exports: Evidence from China (with Guangzhong Li and Jie Li), *The World Economy*, 2018, 41(9), 2374-2388.

Merge to be too big to fail: a real option approach (with Guangzhong Li and Jie Li), *International Review of Economics and Finance*, 2017, 51, 342-353.

Understanding bilateral exchange rate risks (with Guangzhong Li and Jie Li), *Journal of International Money and Finance*, 2016, 68, 103-129.

Research on the fluctuations of sectoral export competitiveness during major emergencies (with Qun Zhang and Liyan Han), *统计研究*, 2023, 40(5), 90-102 (Chinese only).

External Debt Liabilities and Crash Risk in Currency Returns: International Evidence (with Guangzhong Li and Shuyu Gong), *经济学(季刊)*, 2021, 21(01), 285-308 (Chinese only).

Relative Performance Evaluation and Mergers and Acquisitions: Theory and Empirical Evidence (with Guangzhong Li, Jie Li, and Xinchun Li), *经济研究*, 2020, 55(03), 65-82 (Chinese only).

Exchange Rate Jumps and Cross-border Mergers and Acquisitions (with Guangzhong Li), *中山大学学报 (社会科学版)*, 2019, 59(03), 175-185 (Chinese only).

The Dynamic Impact of the Development of Hong Kong RMB Offshore Financial Market on the Intermediary Targets of Monetary Policy in China (with Guangzhong Li and Hua Liu), *国际金融研究*, 2016, 4, 84-96 (Chinese only).

HONORS AND AWARDS

National Scholarship for Postgraduate students, China *2017*

National Scholarship for Postgraduate students, China *2016*

GRANTS

Grant for the Project Asymmetric Spillover Effects of Exchange Rate Jump Risk and the Mechanisms, financed by the National Natural Science Foundation of China, 2020-2022 (190,000 Chinese Yuan)

REFEREE FOR

Empirical Economics; Economics Letters; International Review of Economics and Finance; Journal of Asian Economics; Journal of Economic Behavior and Organization; Review of International Economics; The World Economy; *经济学(季刊)*

TEACHING EXPERIENCE

Undergraduate Level: Financial Economics

Graduate Level: Intermediate Econometrics; Advanced Econometrics