Yong (Jimmy) JIN

Contact Information

M507D, Li Ka Shing Tower
Hong Kong Polytechnic University
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Research Interests

Derivatives, Asset Pricing, FinTech, Investment, Climate and Environmental Risk, Econometrics, Equity Issuance (IPO & SEO), Market Microstructure

Employment

The Hong Kong Polytechnic University, Hung Hom, Hong Kong — 2016-
Assistant Professor of Finance

University of Florida, Gainesville, Florida — 2014-2016
Lecturer
○ School of Business Ph.D. Outstanding Teaching Award

Morgan Stanley, Strats & Modeling, New York — 2015
Quantitative Associate

Education

University of Florida, Gainesville, Florida — 2016
Ph.D. in Finance
Ph.D. in Quantitative Finance

The Chinese University of Hong Kong, Shatin, Hong Kong SAR
M.Phil. in Risk Management Science — 2012
B.Sc.(Hons) in Risk Management Science, minor in Mathematics — 2010

University of Toronto, St. George, Toronto, Ontario CA — 2008
Exchange Student

Nanyang Technological University, Singapore — 2008
TF-NTU LEaRN Scholar

Publications

6. "Beat Equal Weighting: A Strategy for Optimal Portfolio", with L. Wang, *Risk Magazine*, Forthcoming.
5. "The Power of the "Like" Button: Social Media Effect on Box Office", with C. Ding, Y. Duan and K. Cheng, *Decision Support Systems*, Forthcoming.
4. "On the Empirical Likelihood Option Pricing," with J. Cao, W. Zheng and X. Zhong, *The Journal of Risk*, Forthcoming.
3. "International Diversification through iShares and Their Rivals," with J. Cao and R. Fu, *The Journal of Risk*, Forthcoming.
   – SSRN's Top Ten Download List: Risk Management & Analysis in Financial Institutions; Econometric Modeling: Capital Markets; Econometric Modeling: Capital Markets - Portfolio Theory
2. "Time Average Variance Constant Estimation through Pre-Whitening," with W. Zheng and G. Zhang, *Statistics and Probability Letters* 114 (2016), 30–37.
1. "Essays on Portfolio Theory and Applications," *Ph.D. Dissertation* (2016), ProQuest/UMI.

Teaching Experience

Lecturer, University of Florida — 2014-2016
FIN 4505 Equity and Capital Market (Undergraduate, 4 credits).
Evaluation: 4.81 & 4.60 / 5
QMB 7933 Empirical Methods in Research (Ph.D., 2 credits, Co-Instructor).
Evaluation: 4.80 / 5
○ School of Business Ph.D. Outstanding Teaching Award, University of Florida, 2016

Tutorial Instructor, The Chinese University of Hong Kong 2010-2012
Courses: "Introduction to Stochastic Processes", "Time Series", "Introduction to Risk Management"

Teaching Assistant, University of Florida 2012-2016
Courses: "Fundamental Review" (DBA), "Security Trading"(MBA), "Corporate Finance"(MBA), "Capital Structure and Risk Management"(MBA), "Derivatives", "Financial Management".

Teaching Assistant, The Chinese University of Hong Kong 2010-2012
Courses: "Introduction to Stochastic Processes", "Time Series", "Introduction to Risk Management", "Regression in Practice" (M.Sc), "Analysis of Time-to-Event Data"(M.Sc).

Honors and Awards

1. School of Business Ph.D. Outstanding Teaching Award, University of Florida 2016
2. Morgan Stanley Prize for Excellence in Financial Markets (1^{st} Runner-up) 2015
3. AEF Best Ph.D. Paper in Finance 2015
4. Department Scholarship, University of Florida 2015
5. Ph.D. Fellowship, University of Florida 2012-2016
6. Outstanding International Student, University of Florida 2013
7. *Best Student Paper Award*, 2^{nd} International Annual Conference of Operations Research and Statistics 2012
8. Postgraduate Studentship, CUHK 2010-2012
9. Yasumoto International Exchange Scholarship 2008
10. Leadership Enrichment and Regional Networking Scholarship, Temasek Foundation-NTU 2008
11. China National Overseas Oil Corporation (CNOOC) Scholarship 2006, 2007
12. Champion & Best Student Team Achievement Award of the Global Management Challenge (GMC), National Hong Kong 2006-2007
13. 10+ Awards / Certificates on Various Extra-Curricular Activities and Community Services in Undergraduate, CUHK 2006-2010

Research Grant

1. PolyU AF Departmental Research Grant (Project No.: 1-ZE6V) 2016-2019
2. Montreal Institute of Structured Products & Derivatives (IFSID) Research Grant (Project No.: R1933) 2015-2018
3. Ministry of Transportation and Communications (Taiwan) Research Grant (Project No.: MOTC-IOT-104-MEB012) 2016
4. AFA Doctoral Student Travel Grant 2015
5. Seed Funding Grant, University of Hong Kong (Co-Investigator). 2014-2017
6. Research and Travel Support Funds, Warrington College, University of Florida 2012-2016
7. Graduate Student Council Travel Grant, University of Florida 2013
8. CUHK Research Postgraduate Student Grants 2012

Conference and Presentations

Presentations:
Nanyang Technological University, University of Hong Kong, University Technology Sydney, The Chinese University of Hong Kong*, Hong Kong Polytechnic University, Central University of Finance and Economics*, University of International Business and Economics, Shanghai Jiao Tong University*, Singapore Management University, Yinhua Fund Management, Minsheng Royal Fund Management, China Derivatives Markets Conference*, NUS Risk Management Conference, , Hong Kong Joint Finance Research Workshop, MFA, FMA Europe*, FMA Asia Pacific, CICF, EFA, IFSID*, Shanghai Risk Forum*, SFM 2016
Morgan Stanley Strats & Modeling (3), 11th Annual Conference of the Asia-Pacific Association of Derivatives*, TSWIM*, University of Hong Kong*, AEF 2015
Nanjing University*, University of Florida, FMA, EFA, INFORMS*, DSI, ISIMF* 2014
University of Florida*, Babson College*, NBEA 2013
2^{nd} International Annual Conference of Operations Research and Statistics, The Chinese University of Hong Kong 2012

The First Wuxi International Statistics Forum 2011
∗ by coauthor.

Referee Services

Referee: Journal of Financial Markets; Journal of Financial Econometrics (2); International Journal of Bonds and Derivatives; MIS Quarterly; Journal of the Association for Information System;
Conference Reviewer: EFA (2014, 2015), EFMA (2013, 2014)

Internal Services

Hong Kong Polytechnic University
- Member, Service Council, School of Accounting and Finance 2016-

Professional Experience

Strats & Modeling, Morgan Stanley, New York 2015
Quantitative Associate

Investment Banking Division (IBD), ICBC International Capital Limited, Hong Kong
Summer Analyst June, 2009 - August, 2009
IPO Project: Sundart International Holdings Limited (2288.HK)

Professional Affiliation and Others

- Member, American Finance Association
- Member, European Finance Association
- Member, Financial Management Association
- Member, Institute of Mathematical Statistics
- Financial Risk Manager, Global Association of Risk Professionals
- External Vice President, The Science Society, The Chinese University of Hong Kong (2007-2008)

Software and Database

- Languages: SAS, Stata, R/S+, C, AMOS, VBA, PHP, MATLAB, Pascal.
- Databases: CRSP, COMPUSTAT, Bloomberg, TAQ, I/B/E/S, OptionMetrics, SDC Platinum, OPRA Option, Factiva.
- Others: LaTeX, UNIX/LINUX System.

Additional Information

- Languages: English (Fluent), Mandarin (Native), Cantonese (Fluent)
- Interests: Saxophone, Music, Magic

Other Publications

A Midsummer Night's Dream, Mendelssohn and Me, *One-Era,* **1,** pp. 14-15.
Beyond the Classroom, *Compass for Incoming Students, CUHK,* **2011-12,** pp. 39-41.