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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, ñDownside-risk for Futures Market's Hedgingò, *Systems Engineering*, 2007(10) (in Chinese).

(2)Jiang Xiang-lin,Yang Jian-lin, ñBusiness Innovation of Trust Companies in China under Current Surroundings ð How the Trust Company Alters Its Weak Statusò, *China Soft Science*, 2007(6) (in Chinese).

(3)Jiang Xiang-lin, Wang Chun-feng, ñPrice-range and Return Based Stochastic Volatility Model ð with an Application to Chinese Stock Market Volatilityò, *Systems Engineering*, 2006(6) (in Chinese).

(4)Jiang Xiang-lin, Wang Chun-feng, ñStochastic Volatility Models Based on Bayesian Method and the Applicationò*Systems Engineering*, 2005(10) (in Chinese).

(5)Jiang Xiang-lin, Wu Xiao-lin, ñReal-options Valuation Model for High-technology Company Stockò, *Science and Techonology Management Research*, 2005(4) (in Chinese).

(6)Wang Chun-feng, Yang Jian-lin, Jiang Xiang-lin, ñManagement of Interest Rate Risk with Default Riskò, *Journal of Management Science in China*, 2006(2) (in Chinese).

(7)Wang Chun-feng, Han Dong, Jiang Xiang-lin, ñThe Investigation on the Relation between Behavior of Traders and Volatility Based on the Information Asymmetric Model ð Trade Size and Trade Numbersò, *Journal of Industrial Engineering and Engineering Management*, 2007(1) (in Chinese).

(8)Jiang Xiang-lin, Wang Chun-feng, ñComparison Analysis of Stochastic Volatility Modelò, *Journal of Systems Engineering*, 2005(2) (in Chinese).

(9)Jiang Xiang-lin, Wang Chun-feng, ñResearch on the Relations of the Information Flow, Return Volatility and Trade Volume in Chinese Stock Marketò, *Systems Engineering-Theory Methodology Application* È2005(1)(in Chinese).

(10)Jiang Xiang-lin, Wang Chun-feng, ñCoherent Estimations of Value-at-Risk and Stress Testing Loss Based on SWARCHò, *Journal of Management Sciences*, 2005(1) (in Chinese).

(11)Jiang Xiang-lin, Wang Chun-feng, ñInvestigating on Volatility of Chinese Stock Market by Regime-switching ARCH Modelò, *Journal of Systems Engineering*, 2004(3) (in Chinese).

(12) Jiang Xiang-lin, Wang Chun-feng, ñEstimating Volatility of Chinese Stock Market by Stochastic Volatility Modelò, *Journal of Management Sciences in China*, 2003(4) (in Chinese).

(13) Jiang Xiang-lin, Wang Chun-feng, ñInsider Trading in Chinese Stock Market and Supervision - International Experience and China's Counter-measureò, *Studies of International Finance*, 2003(3) (in Chinese).

(14) Jiang Xiang-lin, Wang Shu-lin, ñAnalysis on Proceedings and Mechanism of Enterprises Bankruptcyò, *China Soft Science*, 1999(5) (in Chinese).

(15) Ma Xiang-yang, Jiang Xiang-lin, ñEstablishing Motive Mechanism on basis of Relationship between Intangible Asset and Human Capitalò, *Journal of Tianjin University (Social Sciences)*, 2001(2) (in Chinese).

Research Program:

(1) National Natural Science Foundation Projects of China: Commercial Banks Behaviors under