

# Jiaxin Peng

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## EDUCATION

<i>PhD in Economics</i>	University of York, UK	2018 - 2023
<i>MSc. Project Analysis, Finance and Investment</i>	University of York, UK	2016 - 2017
<i>BSc. Investment</i>	Henan University of Economics and Law, China	2012 - 2016

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## RESEARCH EXPERIENCE

*Research Interest*  
Asset Pricing, Macroeconomics, Financial Markets.

*Job Market Paper*  
Earnings-to-market ratios, long-term change in earnings and expected stock returns

*Working Paper*  
Asset pricing with characteristic-adjusted managed portfolios and macroeconomic variables  
DuPont decomposition with asset pricing model

*Presentation*  
Macro-Finance Cluster Workshop (University of York, UK) June 2019  
Internal Finance PhD Workshop (University of York, UK) February 2021

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## ACADEMIA EXPERIENCE

<i>Graduate Teaching Assistant</i>		
Structure and Regulation of Financial Markets		Spring 2020 - Spring 2021
Microeconomics II		Autumn 2018 - Autumn 2019
Microeconomics I		Spring 2018

<i>Conference Assistant</i>		
7th Workshop on Labour and Family Economics (WOLFE), University of York, UK		September 2022
9th Asset Pricing Workshop, University of York, UK		July 2022

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## INDUSTRY EXPERIENCE

<i>Investment consulting assistant, intern</i>		July 2015 - August 2015
China Merchants Securities Zhichun Dongli Section, Beijing, China		

<i>Trading assistant, intern</i>		July 2014 - September 2014
Beijing TIANYIHE Investment Management Co, Ltd, Beijing, China		

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## SKILLS

*Language*  
Mandarin (native), English (fluent).

*Computer Skills*

MATLAB, WRDS, CRSPSift, L<sup>A</sup>T<sub>E</sub>X, Python, Julia, R, SQL and Office.

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## **REFERENCES**

Available upon request

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