

## Qian Chen

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CONTACT INFORMATION	Room 757, HSBC Business School Peking University Shenzhen Graduate School Xili University Town, Nanshan District Shenzhen, 518055, China	<i>Phone:</i> +86 755 26037541  <i>E-mail:</i> qianchen@phbs.pku.edu.cn
WORKING EXPERIENCE	<b>Peking University HSBC Business School</b> , Shenzhen, China, Assistant Professor	2012–current
	<ul style="list-style-type: none"><li>• Teaching:<ul style="list-style-type: none"><li>• Master degree program, class size: 15 ~ 80<ul style="list-style-type: none"><li>• Mathematics</li><li>• Applied Econometrics</li><li>• Advance Econometrics II (Time Series and Forecasting for Economics and Finance)</li><li>• Bayesian Methods for Finance</li></ul></li><li>• MBA program, class size: 20 ~ 90<ul style="list-style-type: none"><li>• Data, Model and Decision Making (MBA)</li></ul></li></ul></li><li>• Administration / Service: Curriculum Committee, Research Committee, Recruiting Committee</li></ul>	
	<b>Business School, University of Sydney</b> , Sydney, Australia, Research Fellow (part time)	2011
	<b>Impact Human Resource Consulting</b> , Guangzhou, China, Consultant	2006–2007
EDUCATION	<b>The University of Sydney</b> , Sydney, NSW Australia	
	Ph.D. in Financial Econometrics, Business Analytics, Business School, December 2011 <ul style="list-style-type: none"><li>• Full scholarship from Business School</li><li>• Thesis Topic: <i>Bayesian Methods for Estimation, Inference and Forecasting of Flexible Models for Value-at-Risk and Tail Conditional Expectations</i></li></ul>	
	<b>The Hong Kong University of Science and Technology</b> , Hong Kong	
	Master of Science, Department of Economics, School of Business and Management, July 2006 <ul style="list-style-type: none"><li>• Thesis Topic: <i>Banking Analysis for Small and Medium Hong Kong Banks</i></li></ul>	
	<b>The Wuhan University</b> , Wuhan, China	
	Bachelor of Science, School of Mathematics and Statistics, July 2003 <ul style="list-style-type: none"><li>• Thesis Topic: <i>Double Moral Hazard Problem in Venture Capital Finance</i></li></ul>	
RESEARCH EXPERTISE	Computational and financial econometrics, Bayesian statistics, Financial risk forecasting and management, Data analysis, Markov chain Monte Carlo estimation, Time series econometrics	

- PUBLICATIONS
- Chen, Q., and Weng, X.  
 “Information Flows Between the U.S. and China’s Agricultural Commodity Futures–Based on VAR-BEKK-skew-t model”, accepted by *Emerging Market, Finance and Trade*, January, 2017, available online
- Chen, Q., Gerlach, R., “The two-sided Weibull distribution and forecasting financial tail risk”, *International Journal of Forecasting*, Volume 29, Issue 4, October – December 2013, Pages 527-540.
- Chen, Q., Gerlach, R., and Lu, Z., “Bayesian Value-at-Risk and expected shortfall forecasting via the asymmetric Laplace distribution”, *Computational Statistics and Data Analysis*, 56(11): 3498-3516 (2012).
- WORKING PAPER/S
- Co-authored with with Professor R. Gerlach  
 ”Forecasting Tail Risk via a Partitioned Distribution”
- OTHER RESEARCH EXPERIENCE
- Research Assistant, Discipline of Operations Management and Econometrics, **The University of Sydney**, 2008–2012  
 Participated in designing and programming the jump model and adaptive Kalman Filter algorithm for the project in the electricity hedging models for the Australian market
- Carried out research on large scale financial time series data analysis, developed and improved financial risk forecasting models and computational schemes
- CONFERENCE TALKS
- Chen, Q., ”Analysis of Information Flows Between the U.S. and China’s Agricultural Commodity Futures”, *IMS-China International Conference on Statistics and Probability*, Yunnan, China, 2nd July 2015.
- Chen, Q., “Bayesian Methods for Estimation, Inference and Forecasting of Flexible Models for Value-at-Risk and Tail Conditional Expectations”, *the International Symposium on Business and Industrial Statistics 2012*, Bangkok, Thailand, 20th June 2012.
- Chen, Q., “Forecasting financial tail risk via a conditional partitioned distribution”, *31th International Symposium on Forecasting*, Prague, Czech Republic, 27th June 2011.
- Chen, Q. and Gerlach, R., “Asymmetric volatility and dynamic skewness in Bayesian value-at-risk and expected shortfall forecasting model”, *Australian Statistical Conference 2010*, Fremantle, Australia, 8th December 2010.
- Chen, Q. and Gerlach, R., “Impacts of asymmetric volatility and dynamic skewness on Bayesian forecast for Value-at-Risk and expected shortfall”, *30th International Symposium on Forecasting*, San Diego, United States, 22nd June 2010.
- Chen, Q. and Gerlach, R., “Expected shortfall and Value-at-Risk via the asymmetric Laplace distribution”, *Ninth Valencia International Meeting on Bayesian Statistics*, Benidorm, Spain, 3rd June 2010.
- REFEREE SERVICES
- Communications in Statistics – Theory and Methods, Econometrics, International Conference of IT in Asia (CITA) 2013, 2015, International Journal of Forecasting, International Review of Financial Analysis, Journal of Emerging Markets Finance and Trade, Journal of Forecasting, Journal of the Korean Statistical Society.*

HONOURS AND  
DISTINCTIONS

China Scholarship Council

- Chinese Government Award for Outstanding Self-financed Students Abroad, 2011

Statistical Society of Australia Inc., New South Wales Branch

- Award for Excellence in Postgraduate Research, 2010

The University of Sydney

- PreDoc Funding Award, 2011
- The Faculty of Economics and Business International Students Scholarship, 2007–2010

The Wuhan University

- The School of Mathematics and Statistics Award for Outstanding Students, 2000–2002
- University Outstanding Students Award, 1999-2000

SOFTWARE SKILLS MATLAB, SAS, Eviews, LIMDEP,  $\text{T}_{\text{E}}\text{X}$  ( $\text{L}^{\text{A}}\text{T}_{\text{E}}\text{X}$ ,  $\text{BIBT}_{\text{E}}\text{X}$ )

MATHEMATICAL  
EXPERTISE

Mathematical Modeling, Probability Theory, Multivariate Statistics Analysis, Real and Complex Analysis, Linear Algebra and Analytic Geometry, Numerical Analysis