

JERCHERN LIN

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EDUCATION:

UNIVERSITY OF SOUTHERN CALIFORNIA – Marshall School of Business (2006-current)

Ph.D. in Finance (Anticipated Graduation Date: May, 2012)

- Dissertation: “Tail Risks across Investment Funds”
- Committee: Wayne Ferson (Chair), Fernando Zapatero, Jianfeng Zhang

NEW YORK UNIVERSITY – The Courant Institute of Mathematical Sciences (2001-2002)

M.S. in Mathematics in Finance

- Project: Market Microstructure and Automatic Market Making Models

MICHIGAN STATE UNIVERSITY (1995-1998)

B.A. in Finance and Math with High Honors

RESEARCH INTERESTS:

Empirical and Theoretical Asset Pricing, Risk, Performance Evaluation, Investment Funds, Risk Premium, Conditional Moments, Insurance

WORKING PAPERS:

Tail Risks across Investment Funds

Alpha and Performance Measurement: The Effect of Investor Heterogeneity with Wayne Ferson

ACADEMIC EXPERIENCE:

Research Assistant, USC Marshall School of Business,
Prof. Wayne Ferson, Fall 2010 - present

Teaching Assistant, USC Marshall School of Business,
Applied Finance in Fixed Income Securities (MBA course, FBE435), Prof. Antonios Sangvinatsos,
Spring 2010

Research Assistant, USC Marshall School of Business,
Prof. David Solomon, Fall 2009 – Spring 2010

Instructor, USC Marshall School of Business,
Business Finance (undergraduate course, BUAD306), Summer 2009

Teaching Assistant, USC Marshall School of Business,
Empirical Research Methods in Finance (PhD course, FBE654), Prof. Wayne Ferson, Spring 2009

Teaching Assistant, USC Marshall School of Business,
Selected Issues in Economic Theory (PhD course, GSBA602), Prof. Anthony Marino, Fall 2008

Research Assistant, USC Marshall School of Business,
Prof. Larry Harris and Prof. Pedro Matos, Fall 2006 - Spring 2008

WORK EXPERIENCE:

ORIENTAL SECURITIES CORPORATION – FAR EASTERN GROUP Taipei, Taiwan
Manager, Structured Derivatives Product Division (2003-2006)

MERRILL LYNCH JAPAN Associate, Debt Derivatives/ Swaps Information Technology Group (2002)	Tokyo, Japan
MOMENTUM HOLDING INC. Business Development Manager, International Sales and Marketing (2000-2001)	Hayward, CA
ZACKS INVESTMENT RESEARCH (1998-2000) International Business Analyst	Chicago, IL

PRESENTATIONS:

FMA 2011 Annual Meeting, Denver, USA, October 2011 (scheduled)
Northern Finance Association 2011, Vancouver, Canada, September 2011 (scheduled)
ASIANFA 2011 Annual Meeting, Macau, China, July 2011 (scheduled)
EFMA 2011 Annual Conference, Porto, Portugal, June 2011
SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics, Singapore, June 2011
5th Conference on Professional Asset Management, Rotterdam, May 2011
28th International Conference of French Finance Association (AFFI), Montpellier, May 2011
6th International Finance Conference, Hammamet, Tunisia, March 2011
USC Marshall School of Business, FBE Seminar, April 2011

CERTIFICATES:

FRM Charterholder, CFA, Japanese Language Proficiency Test Level I

FOREIGN LANGUAGES:

Mandarin Chinese and Taiwanese (native), English and Japanese (fluent), German (advanced), French and Russian (intermediate)