DONG Jinyue

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EDUCATION

City University of Hong Kong, Department of Economics and Finance, HK 2010-2014
PhD Candidate, majoring in Economics and Finance
Advisors: Fred Yum Keung KWAN, Charles Ka Yui LEUNG
Other panel members: Isabel Kit Ming YAN, Chia Hui LU
University of Paris 1, Panthéon-Sorbonne, Paris, France Jan-April 2013
Visiting Scholar of Department of Economics and Paris School of Economics
The University of Hong Kong, Faculty of Business and Economics, HK 2009-2010
Master of Economics Rank: top 5%
University of International Business and Economics (UIBE), Beijing, PRC 2005-2009
Bachelor of Economics in International Economics and Trade
Rank 6^{th} out of 180 students GPA: 3.71 out of 4.00
Montclair State University, New Jersey, US 2007-2008
International Exchange Program Rank 1^{st} out of 40 students GPA: 4.00 out of 4.00

RESEARCH FIELDS

Macroeconomics, International Finance, Asset Pricing, Real Estate Economics

WORKING PAPERS

Jinyue Dong, 2011, “Recursive preference, Habit formation in Asset Pricing: Empirical performance analysis based on Hong Kong data"
Jinyue Dong, 2011, “Consumption based asset pricing and asset bubbles: an experiment approach”
Charles K. Leung, Fred Y. Kwan, Jinyue Dong, 2012, “Comparing Consumption-based Asset Pricing Models: The Case of Hong Kong”
Charles K. Leung, Fred Y. Kwan, Jinyue Dong, 2012, “Stock Price Dynamics of China: a Structural Estimation Approach”
Jinyue Dong, 2012, “Forecasting exchange rate in Consumption-based asset pricing framework: a New Perspective”
Jinyue Dong, 2012 “Bayesian Estimation for an Asset Pricing Model with Labor Market Search”

INTERNATIONAL CONFERENCE PRESENTATIONS

The Emerging Markets Risk Management Conference 2012, Hong Kong, Aug 2012
2012 Seventh Biennial Conference of Hong Kong Economic Association, Hong Kong, Dec 2012
2013 European Financial Management Annual Meeting and “Merton H. Miller” Doctoral Seminar, University of Reading, Reading, UK, June, 2013
World Finance Conference 2013, Cyprus, July, 2013
18th International Conference on Computing in Economics and Finance 2013, Vancouver, Canada

TEACHING AND RESEARCH EXPERIENCE

Research Assistant: For Prof. Cheung on the topics of RMB Internationalization and RMB onshore and offshore market, etc., City University of HK, 2012-2013
Instructor: Macroeconomics, for undergraduate students, City University of HK, 2012-2013
Teaching Assistant: International Finance and Microeconomics, City University of HK, 2011-2012

HONORS AND AWARDS

Hong Kong Government Postgraduate Scholarship for Ph.D. study; 2010-2014
First-Rate Scholarship, for top 5% students (twice), UIBE; 2006&2007
Excellent Students of the University, for top 5% students (three times), UIBE; 2006, 2007&2008
Second Prize in "Challenge Cup" National Contest for Social Investigation, by Ministry of Education; 2007
Outstanding Student Leader Award, by Ministry of Education; 2005

PROGRAMMING AND DATABASE

Software: MATLAB, DYNARE, RATS, STATA, EViews, Office Package (Word, Excel, Access)
Database: Solid experience in CEIC, Bloomberg, DataStream, IFS, WRDS, WDI, SourceOECD

LANGUAGES

Mandarin, Cantonese, English

WORK EXPERIENCE

Macroeconomic Research, National Development and Reform Commission of The State Council, Beijing, China Nov 2008-Aug 2009

Conducted data analysis and prepared economic graphs for the project "The Financial Policy under the Global Financial Crisis" for the research project of Ministry of Finance, PRC;
Made price trend forecasting for bulk commodities in international trade market for the research project of Ministry of Commerce, PRC;
Prepared 25,000 words literature review for the project "The Role of RMB to Construct the International Monetary System" for the research project of People's Bank of China, PRC.

Strategy Research, E Fund Asset Management Company, Guangzhou, China May 2012

Conducted the initialization of the first asset securitization business in China's mutual fund, based on the deep research of US experience and the domestic market circumstances;
Independently finished the research report of "Mutual Fund's Feasibility of Conducting Asset Securitization in China", which was approved by China Securities Regulatory Commission.

Risk Management, Ping An Insurance Group, Beijing, China May 2009 - Jul 2009

Managed the modification of the Insurance Documents and dealt with more than 500 documents per day without any error with I-LOG Account Management System.

Cash Management, College Program, Walt Disney World, Florida, US Oct 2007-Feb 2008

Finished more than 500 souvenir transactions in a guaranteed time limit on daily basis.

REFERENCES

Fred Yum Keung KWAN
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