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## **CHENG (JASON) JIANG**

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### **Education**

- Ph.D. in Economics, University of California, Riverside, United States, June 2014
- B.A. in Economics, Jinan University, Guangzhou, China, July 2008

### **Academic Work Experience**

- Assistant Professor of Instruction in Finance, July 2014 – Present  
*Temple University, Fox School of Business, Department of Finance*
- Director of Quantitative Software Education, July 2016 – Present  
*Temple University, Fox School of Business*
- Academic Director for Doctor of Science in Global Finance program, July 2018 – Present  
*Temple University, Fox School of Business*
- Associate Director for Global Programs of EMBA program, October 2017 – Present  
*Temple University, Fox School of Business*

### **Research Areas**

- Financial Econometrics, Corporate Finance, Real Estate

### **Research Publications**

- Peter Chinloy, Man Cho, **Cheng Jiang**, and Inho Song, “Housing Returns with Mortgage and Price Shocks”, *Journal of Real Estate Research*, Forthcoming.
- **Cheng Jiang** (2018), “The Asymmetric Effects of Monetary Policy on Stock Market”, *Quarterly Journal of Finance*, Vol. 8, No.3, 1840008.
- **Cheng Jiang** (2018), “The Reasons for Foreign Exchange Reserves Accumulation in Hong Kong: A Cointegration and Vector Error Correction Approach”, *Asian Economic and Financial Review*, Vol. 8, No. 3, pp. 331-340.

### **Working Papers**

- “R&D Investment Intensity and Jump Volatility of Stock Price” (Joint with Kose John and David Larsen)
- “Nonlinear Relationship between Monetary Policy and Stock Returns: A Markov-

Switching Dynamic Bi-Factor Approach” (Joint with Marcelle Chauvet)

- “R&D Depreciation, Investment and its Capital Stock” (Joint with Peter Chinloy and Kose John)

### **Research in Progress**

- “The Cult of Founders: Evidence from a Crowdsourced Financial Estimates Platform Estimize” (Joint with Ronald Anderson and David Reeb)
- “Turning Points of Real Estate Market Cycle” (Joint with Peter Chinloy)

### **Referee for Academic Journal**

- Contemporary Economic Policy, Journal of Economics and Business

### **Teaching**

#### *Temple University*

- Business Research Econometrics I (Ph.D.)
- Financial Econometrics (Master)
- Financial Time Series (Master)
- Financial Modeling (Undergraduate)
- Intermediate Corporate Finance (Undergraduate)
- Financial Data Analysis (Undergraduate)

#### *University of California, Riverside*

- The Stock Market (Undergraduate)
- International Trade (Undergraduate)
- Intermediate Macroeconomic Theory (Undergraduate)

### **Conference Presentations**

- 2018 World Finance Conference, Mauritius, July 2018
- Eastern Finance Association 2018 annual conference, Philadelphia, April 2018
- 2016 World Finance & Banking Symposium, Dubai, UAE, December 2016
- 24th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, University of Alabama, March 2016
- 2016 Global Conference on Business & Finance, Honolulu, January 2016
- Business and Social Science Research Conference, Paris, December 2015
- 16th Eurasia Business and Economics Society conference, Istanbul, May 2015
- Southwestern Finance Association 2015 annual conference, Houston, March 2015
- 41st Eastern Economic Association Annual Conference, New York, February 2015
- Fall 2014 Midwest Economic Theory and International Trade Meetings, University of

- Kansas, October 2014
- Economics Seminar, University of California, Riverside, November 2013
  - 87th Annual Conference of Western Economics Association International, San Francisco, June 2012
  - 92nd Annual Meeting of Southwestern Social Science Association, San Diego, April 2012

### **Awards and Honors**

- Faculty of the Year Award, MS Program in Financial Engineering, Temple University, 2018
- Faculty of the Year Award, MS Program in Financial Analysis and Risk Management, Temple University, 2017
- Fox Crystal Apple Award, Temple University, 2017
- Dean's Teaching Fellows, Temple University, 2016
- Faculty of the Year Award, MS Program in Investment Management, Temple University, 2016
- Fox Crystal Apple Award, Temple University, 2016
- Faculty of the Year Award, MS Program in Financial Analysis and Risk Management, Temple University, 2015
- Fox Crystal Apple Award, Temple University, 2015
- University Teaching Certificate Award, University of California, Riverside, 2013
- Outstanding Teaching Assistant Award, University of California, Riverside, 2013
- Dean's Distinguished Fellowship, University of California, Riverside, 2008-2013
- Dissertation Year Program Fellowship, University of California, Riverside, 2013
- National Scholarship of China, Ministry of Education of the People's Republic of China, 2007

### **Nonacademic Work Experience**

- *Morgan Stanley*, Internship, July 2013 – September 2013
- *Gurtin Fixed Income Management*, Internship, June 2013 – July 2013
- *UBS*, Internship, June 2012 – August 2012

### **Skills**

- Computer Software: R, SAS, Matlab, GAUSS, Stata, EViews
- Languages: English and Chinese