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Formation

Ph.D in Economics, Bocconi University, Milan, Italy (2009)

Master of Science in Economics, Bocconi University, Milan, Italy (2005)

Master of Engineering in Systems Engineering, Beijing Jiaotong University, Beijing, China (2001)

Thèmes de recherche

1. Volatility Modeling and Financial Econometrics
2. Empirical Asset Pricing
3. Applied Time Series and Bayesian Econometrics

Projets en cours

See my personal website: <https://sites.google.com/a/essec.edu/junye-li/>

Publications

✉ Publications académiques

Articles

"Option-Implied Volatility Factors and the Cross-Section of Market Risk Premia" (J. Li), *Journal of Banking and Finance*, janv. 2012, Vol. Vol 36, Numéro Issue 1, p. 249-260

"Sequential Bayesian Analysis of Time-Changed Infinite Activity Derivatives Pricing Models" (J. Li), *Journal of Business and Economic Statistics*, oct. 2011, Vol. 29, Numéro 4, p. 468-480

"Volatility Components, Leverage Effects, and the Return-Volatility Relations" (J. Li), *Journal of Banking and Finance*, avr. 2011, Vol. Volume 35, Numéro Issue 6, p. 1530-1540

Enseignement

✉ Enseignement à l'ESSEC

1. Financial Econometrics, MS-FT Asia
2. Advanced Derivatives, MS-FT, MS-FT Asia, MiM
3. Portfolio Management, SMIB
4. Asset Pricing II (Continuous-Time Finance, with Patrice Poncet)