Wei Liu

BUSINESS ADDRESS
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CITIZENSHIP

Chinese (Permanent resident of Canada)

AREAS OF INTEREST

Research: Financial Econometrics, Time Series, Insurance and Risk Management.
Teaching: Finance Theory, Financial Econometrics, Risk Management, Quantitative Methods.

EDUCATION

University of Toronto (UofT)
PhD in Economics, expected 2007
Thesis title: *Analysis of risk measures and multi-dimensional risk dependence*

University of Toronto
MA in Economics, 2002

London School of Economics (LSE)
M.Sc in Finance and Economics, 1999

PUBLICATIONS

Testing for forward rate unbiasedness allowing for persistent regressors, (with Alex Maynard) **Journal of Empirical Finance** 12 (2005), 613-628.

A new application of exact nonparametric methods to long-horizon predictability tests, (with Alex Maynard), forthcoming in **Studies in Nonlinear Dynamics and Econometrics** 11(1) (2007).

WORKING PAPERS

Efficient portfolio analysis using distortion risk measures, (with Christian Gourieroux), 2006, (job market paper).

Sensitivity analysis of distortion risk measures, (with Christian Gourieroux), 2006, (also job market paper, submitted to Insurance: Mathematics and Economics).

Currencies portfolio return: a copula methodology, 2006, (submitted to Insurance and Risk Management Journal).

CONFERENCE PRESENTATIONS

- " Sensitivity analysis of distortion risk measures", Co-authored with Christian Gourieroux
Contribution session, International Conference on High Frequency Finance,
Konstanz University, Germany, May 2006.
- " Sensitivity analysis of distortion risk measures", Co-authored with Christian Gourieroux
Poster session, Canadian Econometrics Study Group Conference (CESG),
Brock University, Canada, Oct. 2006.

ACADEMIC EXPERIENCE

Visiting Researcher
- CREST, Paris, France, May 2006

Research Assistant

• Professor Alex Maynard	Economics Department, UofT	2005
• Professor Raymond Kan	Rotman Business School, UofT	2004

Teaching Assistant 2001-2006
- Applied Econometrics for 3rd year undergraduates
- Quantitative Methods for 2nd year undergraduates
- Microeconomic Theory for 2nd year undergraduates
- Macroeconomic Theory for 2nd year undergraduates
- Financial Economics for 3rd year undergraduates (UTSC)
- Financial Econometrics for MA students (Ryerson)

PROFESSIONAL EXPERIENCE

Senior investment officer	Century Industrial Investment Co. Ltd. Beijing, China	1999-2001
General clerk	International Trade Division, HSBC Corp. Beijing, China	1997-1998

HONORS AND AWARDS

UofT Scholarship: 2002-present
Distinction in Doctoral econometrics comprehensive exam: Summer 2004
LSE entry Grants: 1998-1999
Ranked No. 1 in HSBC (Beijing) annual performance appraisal: 1997

REFERENCES

Professor Christian Gourieroux (Chair)
Department of Economics
University of Toronto

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Rotman School of Management
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