Yue Qiu

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Assitant Professor, Shanghai University of International Business and Economics
Bocui Bldg. 104, 1900 WenXiang Rd.
Songjiang, Shanghai P.R.China 201620

Research Interest

Volatility modeling, Asset Pricing, Machine learning, Risk Management

Education

Queen's University 11/2017
Ph.D. (Economics)

Queen's University 08/2008
M.A. (Economics)

Massey University, New Zealand 05/2006
B.A. First Class Honours with Distinction (Applied Economics)

Employment

Shanghai University of International Business and Economics, China 07/2019 – present
– Assistant Professor

Xiamen University, China 09/2017 – 06/2019
– Assitant Professor

Queen's University, Canada 09/2006–08/2008, 09/2010 –12/2014
– Teaching Assistant

Massey University, New Zealand 02/2005 – 11/2005
– Graduate Assistant

Referred Publications

Yue Qiu. 2020. "Forecasting the Consumer Confidence Index with Tree-based MIDAS regressions." *Economic Modelling*, 91: 247-256.

Yue Qiu, Yu Ren and Tian Xie. 2019. "Weighing the Asset Pricing Factors: A Least Square Model Averaging Approach." *Quantitative Finance*, 19(10): 1673-1687.

Yue Qiu, Xinyu Zhang, Tian Xie and Shangwei Zhao. 2019."Versatile HAR Model for Realized Volatility: A Least Square Model Averaging Perspective." *Journal of Management Science and Engineering*, 4(1): 55-73.

Yue Qiu and Tian Xie. 2018. "Forecasting Foreign Exchange Realized Volatility: A Least Square Model Averaging Approach." *Journal of Systems Science and Mathematical Science*, 38(6): 725-744.

Working Papers

Yue Qiu, Tian Xie, Jun Yu and Qiankun Zhou. 2020. "Forecasting Equity Index Volatility by Measuring the Linkage among Component Stocks." accepted by *Journal of Financial Econometrics*.

Yue Qiu, Tian Xie and Xinyu Zhang. 2020: "Forecast Bitcoin Realized Volatility by Exploiting Measurement Error under Model Uncertainty" submitted to *Journal of Empirical Finance*.

Yue Qiu, Tian Xie and Yu Ren. 2019."Global Factors and Stock Market Integration."submitted .

Haoyuan Ding, Yue Qiu, Tian Xie and Guanxi Yi. 2019: "The Bitcoin Volatility Characteristics: Model Uncertainty, Heteroskedasticity, and Nonlinearity."

Yue Qiu, Steven. F. Lehrer and Tian Xie. 2019. "Commodity Price Shocks and Bank Risk in Small Commodity-Exporting Economies."

Working in Progress

Yue Qiu, Tian Xie and Guanxi Yi. 2019: "Emotional Crypto: "The Role of Sentiment in Bitcoin Volatility Forecasting."

Research Grants

2017,'Big Data and Its Implications for Volatility Forecasting'-The National Natural Science Foundation of China, RMB 160,000, the principal co-investigator (for 3 years)

2017, 'An Evaluation of Robust HAR and Its Benefits for Volatility Forecasting'-The Chinese Ministry of Education Project of Humanities and Social Sciences, RMB 80,000, the principal co-investigator (for 3 years)

Invited Seminar Presentations

October, 2019, Chinese Financial Annual Meeting, Hangzhou, China

July, 2018, International Conference on Economic Theory and Applications, Chengdu, China

December, 2017, Xiamen University-Financial Engineering and Quantitative Finance Conference, Xiamen, China

September, 2017, IFABS Asia 2017 University of Nottingham 1st Tri-Campus Conference, Ningbo, China

Refereeing

Journal of Banking & Finance, *European Journal of Finance*

Other Job Experience

Ruida Futures, Fujian, China 08/2009 – 04/2010
– Research Analyst: Analyzing and Modelling Hedging Strategies of Shanghai Stock Index Futures

GE China Corp., Shanghai, China 01/2009 – 07/2009
– Financial Analyst: Analyzing Cash Flows, AR and Working Capital Changes

Bank of China, Shanghai, China 06/2006 – 07/2006
– Trading Analyst Intern: Publishing Daily Market Reports, Assisting in Data Collection

Awards, Honors and Fellowships

Arts and Science Graduate Growth Funding (2011)

David C. Smith Memorial Fellowship in Economics (2011)

Queen's Graduate Award (2007,2010,2012)

Morgan Brown Scholarship (2007)

Massey Scholarships Humanities & Social Sciences (2005, top 5% graduate)

Software Skills

Matlab, SAS, R, EViews, Excel, Linux, LaTeX