

YueXiang Jiang



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Research Interests

Financial Economics Theory and Application;
Econometrics;

Education Background

Highest Degree & Major
Zhejiang University

Academic Positions & Professional Titles

Professor and doctoral supervisor at the School of Economics, Zhejiang University;
Director of the Institute of Securities and Futures, Zhejiang University

Academic Honors & Awards

The paper “Development Trends and Implications of Future Pension Forms Abroad” won the second prize for outstanding papers from the Zhejiang Provincial Social Security Society in 2003;

Construction and Practice of the Key Core Course System for Postgraduate Students in Modern Economics, Zhang Xiaodi, Shi Jinchuan, Jiang Yuexiang, Ye Hang, Fan Lianghui, First Prize for Teaching Achievements of Zhejiang University in 2008, Second Prize for Teaching Achievements of Zhejiang Province in 2008.

Representative Publications

- Huaigang Long, Yanjian Zhu, Yuexiang Jiang, Idiosyncratic tail risk and expected stock returns: Evidence from Chinese stock markets, Finance Research Letters, 2018-03, 24, 129-136, SSCI;
- Fahad Ali, Rongrong He, Yuexiang Jiang, Size, Value and Business Cycle Variables, The Three-Factor Model and Future Economic Growth: Evidence from an Emerging Market, Economics, EI;
- Ma, Y.L., Jiang, Y.X. and Huang, W. (2018). Empirical likelihood based inference for conditional Pareto-type tail index. Statistics & Probability Letters. 134, 114-121;
- Ma, Y.L., Jiang, Y.X. and Huang, W. (2017). Tail index varying coefficient model. Communications in Statistics - Theory and Methods; <http://www.tandfonline.com/doi/full/10.1080/03610926.2017.1406519>;
- Yuexiang Jiang, Haoze Sun, Yi Zhang and Huaigang Long, Nonparametric Tests for the Tail Equivalence via Empirical Likelihood, Communications in Statistics-Theory and Methods, October 2016
- Lin Tian, Xuejun Jin, and Yuexiang Jiang, An Exploration of the Demand and Supply Sides of Financial Inclusion: An Empirical Study Based on Financial Indicators, Journal of Zhejiang University (Humanities and Social Sciences Edition), January 2017;
- Ya-Fen Ye, *Yue-Xiang Jiang, Yuan-Hai Shao, L-1-Norm, Least Squares Support Vector

Regression via the Alternating Direction Method of Multipliers, *Journal of Advanced Computational Intelligence and Intelligent Informatics*, Vol.21, 6, 1017-1025, 2017

- Yuexiang Jiang, Lei Gong, Huaigang Long, Does the Chinese Stock Index Futures Market Exhibit a Settlement Day Effect? — A Study Based on Index and Individual Stock Perspectives, *Journal of Zhejiang University (Humanities and Social Sciences Edition)*, June 2016

- Yuexiang Jiang, Xinping Liu, Government Intervention, Banking Competition and Credit Resource Allocation, *Social Science Front*, No. 6, 2015, pp. 45-51

- Ya-Fen Ye, Yue-Xiang Jiang, Yuan-Hai Shao, Chun-Na Li, Financial conditions index construction through weighted Lp-norm support vector regression, *Journal of Advanced Computational Intelligence and Intelligent Informatics*, Vol.19 No.3, 2015

- Ke Sun, Yuexiang Jiang, “An Analysis of Factors Influencing Credit Rating Migration of Fixed Income Bonds: An Empirical Study Based on Financial Indicators”, *Journal of Zhejiang University (Humanities and Social Sciences Edition)*, 1008-942X. 2014.04.292;

- Haoze Sun; Yuexiang Jiang, Empirical likelihood based confidence intervals for the tail index when $\gamma < -1/2$, *Statistics and Probability Letters (SCI)*, 84(2014)149-157

- Xuchao Li, Yuexiang Jiang, Volatility Characteristics and Dynamic Risk Analysis of Shibor: An Empirical Analysis Based on the AR-TARCH-EVT Model, *Southern Economics*, 2014(5): 42-51

- Yuexiang Jiang, Ruibo Jiang, Regional Financial Innovation: Financial Competition and Financial Agglomeration, *Social Science Front*, No. 225, 2014, No. 3, pp. 79-84;

- Yuexiang Jiang, Ruibo Jiang, Spatial Externalities of Regional Financial Innovation: Efficiency Evaluation, Environmental Impact and Differential Analysis, *Journal of Zhejiang University (Humanities and Social Sciences Edition)*, 2013, 02;

- Wei Mao, Yuexiang Jiang, Technological Innovation, Industrial Structure and Economic Growth: A Two-Sector Solow Growth Model, *Social Science Front*, No. 219, 2013, pp. 53-60;

- Yanjian Zhu, Yuexiang Jiang, The Trading Order Selection Strategy of Information Owners and the Enforcement Intensity of Regulation, *Financial Research*, 2012-06-21, pp. 154-166;

- Ruibo Jiang and Yuexiang Jiang, An Empirical Study on Regional Financial Innovation and Regional Economic Development, *Zhejiang Academic Journal*, No. 5, 2012;

- “Are Foreign Institutions More or Less Informed? Evidence from China's Stock Markets”, with Yanjian Zhu, *Emerging Markets Finance and Trade (SSCI)*, Vol 48, Supplement No. 3, pp.175-189. DOI: 10.2753/REE1540-496X48S0311;

- Yuexiang Jiang, Feng Guo and Tianjian Lan, On the Pricing Efficiency of China's ETF Market, *Chinese Economy*, 10, 2010

- Yuexiang Jiang, Tianjian Lan, Fan Ji, An Empirical Analysis of the Relationship between Value and Price of the SSE 50 ETS Based on the GARCH Model, **New Political Economy Review**, December 2009;

- Yuexiang Jiang and Si Wen, Survey on Workers Conditions among Private Enterprise in China, *The Chinese seafood industry: Structural changes and opportunities for Norwegians*, ISBN 82-491-0366-1, 2006;

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- Yuexiang Jiang, More General Results About Mixed Extreme Value Distributions, *Journal of Zhejiang University SCIENCE*, 2005 6A(7):p769-774.

- Yuexiang Jiang, A Class of Not Max-stable Extreme Value Distributions, *Journal of Zhejiang University SCIENCE*, 2005 6A(4):p315-321.

- Yuexiang Jiang, Extreme value distributions of mixing two sequences with different MDA's,

Journal of Zhejiang University SCIENCE, 2004 5(5):p509-517.

- Yuexiang Jiang, Extreme value distributions of mixing two sequences with the same MDA, Journal of Zhejiang University SCIENCE, 2004 5(3):p335-342.

- Yuexiang Jiang, Fu Ye, Shaozhong Jiang(PRC), A Summing-up Method of Project Economic Evaluation, ISIM'96 《Proceeding of the Third China-Japan International Symposium on Industrial Management》, 1996;

- Yuexiang Jiang(PRC), An Analysis on the Factors Affecting University Scientific Research Fund, ISIM'98 《Proceeding of the Fourth China-Japan International Symposium on Industrial Management》, 1998;

- Yuexiang Jiang and Wen Si, Facing SA8000 Certification: The Labor Situation in Chinese Private Enterprises, *Social Science Front*, 2005.4, pp.84-88, ISSN0257-0246, CN22-1002

- Yuexiang Jiang and Wen Si, An Analysis of Factors Influencing the Preferences of the Elderly for Social Care Methods—A Case Study of Zhejiang Province, *Population and Economy*, 2006, No. 3 (Total No. 156), ISSN 1000-4149;

- Yuexiang Jiang, Hong Zhang, Principles, methods and models of pension insurance system transformation abroad, Theory and Reform, No. 2, 2004, pp. 78-80;

- Yuexiang Jiang, The Swedish government's pension system reform and its implications, Journal of Zhejiang University (Humanities and Social Sciences Edition), July 2003, Vol. 33, No. 4, pp. 130-137;

- Yuexiang Jiang, Hong Zhang, A Study on Transfer Costs in the Transition of the Pension Insurance System, Economic System Reform, 2003, No. 1, pp. 99-101;

- Yuexiang Jiang, The Development Trends and Implications of Future Pension Forms Abroad, Zhejiang Social Sciences Journal, No. 6, 2002, pp. 43-46. Published in full in Renmin University of China's reprinted materials, Social Security System, No. 3, 2003, pp. 56-60.

- Yuexiang Jiang, Measures to Address Population Aging: A Review of Pension Insurance System Reforms in Switzerland and Japan, Shanghai Society Magazine, Issue 2, 2002, pp. 44-48;

- Yuexiang Jiang et al., Analysis of Influencing Factors of Scientific Research Funding in Universities, Journal of Zhejiang University, No. 1, Vol. 12, 1998;