

Qunxing Pan



E-mail: pqxjs2018@nufe.edu.cn

Research Interests

Commercial Bank Management, Financial Risk Management and Energy Finance

Education Background

Highest Degree & Major
Nanjing University, Finance

Academic Positions & Professional Titles

Professor of Finance, Nanjing University of Finance and Economics, 2024–Present

Academic Honors & Awards

Excellent Financial Paper, Jiangsu Provincial Finance Association, 2023.

Editorial & Reviewer Experience

Regular Reviewer for Top Journals

- Field-leading Journals, Finance Research Letters, [2023–Present]
- Field-leading Journals, International Review of Financial Analysis, [2023–Present]
- Field-leading Journals, Journal of International Money and Finance, [2023–Present]
- Regional Top Journals, North American Journal of Economics and Finance, [2023–Present]

Representative Publications

Key Publications

- [Pan and sun], [2023]. “[Changes in volatility leverage and spillover effects of crude oil futures markets affected by the 2022 Russia-Ukraine conflict],” [Finance Research Letters], Vol. [58], No. [104442], pp. [1-9]. (SSCI Q1, Impact Factor [10.4])
- [Pan et al.], [2023]. “[An improved FIGARCH model with the fractional differencing operator $(1-vL)d$],” [Finance Research Letters], Vol. [55], No. [103975], pp. [1-13]. (SSCI Q1, Impact Factor [10.4])
- [Pan et al.], [2022]. “[Modeling dynamic conditional correlations with leverage effects and volatility spillover effects: Evidence from the Chinese and US stock markets affected by the recent trade friction],” [North American Journal of Economics and Finance], Vol. [59], No. [101591], pp. [1-18]. (SSCI Q1, Impact Factor [3.8])

Research Grants

- Principal Investigator, [National Science Foundation of China (NSFC) Research Grant], [11301268], [220,000 yuan], [2014 – 2017]
- Principal Investigator, [Humanities and Social Sciences Foundation of the Ministry of Education of China (HSSFMEC) Research Grant], [20YJAZH080], [100,000 yuan], [2020 – 2023]
- Principal Investigator, [China Postdoctoral Science Foundation (CPSF) Research Grant], [2015M571718], [50,000 yuan], [2015 – 2017]
- Co-Investigator, [National Science Foundation of China (NSFC) Research Grant], [15050552626], [170,000 yuan], [2017 – 2021]
- Co-Investigator, [National Social Science Foundation of China (NSSFC) Research Grant], [20BJY250], [200,000 yuan], [2020 – 2023]