CURRICULUM VITAE

Jian Yang, Ph.D., CFA

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EDUCATION

Chartered Financial Analyst (CFA), CFA Institute, April 2003

Ph.D. (Major: Agricultural Economics / Minor: Finance), Texas A&M University, December 1999
Dissertation: Issues on Asset Storability and Commodity Futures Markets: Three Essays

M.S. (Finance), Texas A&M University, August 1998

M.A. (International Economics), Nankai University, June 1995

B.S. (Chemistry), Nankai University, July 1990

EMPLOYMENT

J.P. Morgan Endowed Chair & Research Director, J. P. Morgan Center for Commodities (September 2017 – present)

• During my tenure as Endowed Chair and Research Director, J. P. Morgan Center for Commodities (JPMCC) has been continuously building up and solidifying its reputation as a world-class commodities center generating impactful research insights. In the first year of the appointment, I entertained numerous media interviews, resulting in more than 50 media articles in multiple languages (e.g., English, Chinese, Italian, and in Indonesian) reaching out to several dozen countries, including important media outlets in English such as Bloomberg, Forbes, China Daily (U.S. edition, European Weekly, African Weekly), World Finance magazine (U.K.), Australian Financial Review, Business Times (Singapore), RT international television network (Russia), and major Chinese-language media outlets such as Economic Daily, China National Radio, and China Securities Journal. A few of these news items in Chinese were posted on the official websites of the Chinese Central Government and various Chinese national government agencies.

• Since the JPMCC International Commodities Symposium in 2018 (which I first time took the role of the sole organizer and the program committee chair), the symposium has been becoming a premier event of its type in commodities attracting both top commodities academics and leading industry professionals around the world, with media attention both in English and in Chinese to the symposium, reaching out to industry professionals internationally. Speakers at the symposium include Chair Professors from Harvard, Yale, etc., researchers at policy-making institutions (e.g., the US Federal Reserve, Bank of Canada, US EIA), and leading industry practitioners (e.g., chief economists or managing directors from the CME Group, CoBank, Newmont Mining).

• Several new programs including Distinguished Visiting Fellows and Research Associates were established to extend research reputation of JPMCC.

•Immediately after the first year of the appointment, my work at JPMCC was honored by receiving the Laube Community Impact Award from the business school, due to its impact on the business community.

Discipline Director (Department Chair), Finance and Risk Management Program (June 2014 – present)

• During my tenure as the Discipline Director, the MS-Finance program became recognized as the CFA Institute recognized university in 2015 and received the first national ranking (top 55, out of about 100 programs) in the US by The Financial Engineer (TFE) Times. The same ranking is widely used by many major universities (e.g., Brandeis, Florida, Michigan State) to promote their MS-Finance programs. The national ranking continued to improve almost each year and the MS-Finance program ranks top 40 in the US and remains No. 1 in Colorado in 2019; the dual degrees in MS-Finance and MA-Economics ranks top 7 (out of about 20) among the master programs in financial economics in the nation in 2019; the MS-Finance program also ranks among top 12 best online degree programs in the US in 2018.

Founding Director, Center for China Financial Research (October 2016 – present)

Professor of Finance (May 2013 – present)
Associate Professor of Finance (August 2007 – May 2013; tenured since June 2010)
Business School, University of Colorado Denver

Associate Professor of Finance (September 2005 – May 2007; tenured since September 2005)
Assistant Professor of Finance (September 2000 – August 2005)
Department of Accounting, Finance & MIS, Prairie View A&M University

Visiting Assistant Professor of Economics (January 2000 – August 2000)
Division of Business and Computer Science, Blinn College

Assistant Engineer and Deputy Technical Manager (August 1990 – July 1992)
Fuzhou Erhua Company, Fujian Province, P.R. China

OTHER APPOINTMENTS

Faculty Affiliate (External), Cornell Institute of China Economics Research, Cornell University, 2018 – present

Research Fellow (Adjunct), National Institute of Financial Research, Tsinghua University (jointly with all major financial regulators in China), 2018 – present
Chief Academic Adviser (Honorary Appointment), Shanghai Futures Institute, Tongji University (jointly with Shanghai Futures Association), 2018 – present
Adjunct Professor/Adjunct Associate Professor, Department of Economics, Texas A&M University, 2010 – present
Op-ed columnist, China Business News (Yicai Daily, one of the most influential financial newspapers in China), 2016 – 2017
Visiting Fellow, People's Bank of China (Central Bank of China), May – July 2016
Visiting Chair Professor, Nankai University, 2014 – 2016; Visiting Professor, 2004 – 2013
Visiting Professor, Zhejiang University, 2014 – 2016
Visiting Professor, Sun Yat-Sen University, 2005, 2008 – 2011
Visiting Professor, Xiamen University, 2008
Visiting Scholar, Federal Reserve Bank of St. Louis, May 2006
Visiting Scholar, Department of Economics and Department of Finance, Texas A&M University, Summer and Fall 2006
Research Fellow, Center for Hospitality and Real Estate Research, Chinese University of Hong Kong, 2012 – 2015
Fellow, Emerging Markets Group, Cass Business School, UK, 2008 – present
Editorial Board, *Journal of Futures Markets*, 2013 – present
Associate Editor, *Journal of Commodity Markets*, 2015 – present
Editorial Board, *Nankai Economic Studies* (in Chinese), 2014 – present
Editorial Board, *International Economics and Finance Journal*, 2014 – 2017
Editorial Board, *Investment Management and Financial Innovations*, 2015 – 2017
Editorial Board, *Heliyon*, 2015 – 2016
Editorial Board, *Emerging Markets Finance and Trade*, 2008 – 2013
Editorial Advisory Board, *American Business Review*, 2003 – 2004
Board of Directors, Chinese Economists Society, 2014 – 2015
Program Chair, International Workshop on Commodity Markets, Dongbei University of Finance and Economics, 2016
Program Chair, 2016 ASSA-CES sessions, 2015 – 2016

AWARDS AND HONORS

- Laube Community Impact Award, The Business School, University of Colorado Denver, 2018
- Invited Expert Panelist on Major Grants for International Cooperation, Natural Science Foundation of China (NSFC), 2016
- Listed in Marquis Who's Who in America, 2011 (65th edition), 2014 (68th edition), 2015 (69th edition), 2016 (70th edition)
- Ranked 31st (ties) worldwide in the inaugural Real Estate Academic Leadership author rankings based on the number of publications in top three real estate journals during 2011-2015 ("The Real Estate Academic Rankings for 2011-2015," by Jesse Saginor, Journal of Real Estate Literature, 2015, Vol. 23, No. 2, pp. 253-257)
- Best Service Award, Chinese Economists Society, 2015
- Invited Expert Panelist, Five-year Strategic Planning for Major Project Grants in the Financial Engineering program, Natural Science Foundation of China (NSFC), 2014

- Outstanding Research Award, The Business School, University of Colorado Denver, 2009, 2013
- Best Manuscript Award, American Real Estate Society, 2013
- Pacific-Basin Finance Journal Best Paper Award, Asian Finance Association, 2013
- 15 Commodity-Friendly Professors in the world (by CommodityHQ.com), 2013
- Outstanding Referee Award, Applied Economics series, 2011
- Best Paper Award (1st Prize), Global Chinese Real Estate Congress, 2010
- Ranked 744th (top 4 percentile among 17,601 finance academics) in the world based on the number of publications in 26 core finance journals over the past 50 years from 1959 to 2008 ("Most Prolific Authors in the Finance Literature: 1959 to 2008," by Philip L. Cooley and Jean L. Heck at SSRN)
- Faculty Award for Mentorship, College of Business, Prairie View A&M University, 2007
- Listed in Marquis Who's Who in Finance and Business, 2006 – 2007 (35th edition)
- Excellence in Research Award, College of Business, Prairie View A&M University, 2002, 2004, 2006
- McGraw-Hill/Irwin Distinguished Paper Award, Academy of International Business (US Southwest), 2003
- Best Paper in International Finance Award, Southwestern Finance Association, 2003
- T.K. Ann Outstanding Paper Award in International Trade, Ministry of Foreign Trade and Economic Cooperation (MOFTEC), P. R. China, 2002
- Best Paper in International Finance Award, Southwestern Finance Association, 2002
- Tom Slick Dissertation Research Fellowship, Texas A&M University, 1999
- Master Thesis Excellence Award, Nankai University, P. R. China, 1995
- T.K. Ann Academic Enhancement Award in International Trade, Ministry of Foreign Trade and Economic Cooperation (MOFTEC), P. R. China, 1994
- Exceptional Student Award, Nankai University, P. R. China, 1994
- Outstanding Paper Award, Ministry of Foreign Trade and Economic Cooperation (MOFTEC), P. R. China, 1994
- Dean's Summer Competitive Research Grant, University of Colorado Denver, 2014-2018
- Entrepreneurship Research Grant, University of Colorado Denver, 2014
- CIBER Research Grant, University of Colorado Denver, 2008, 2010

HONORARY LECTURES

- Keynote Speaker, Workshop on China Oil Futures and Energy Markets, Xiamen University (School of Economics), 2018
- Keynote Speaker, Derivatives Academic Forum of 13th China International Derivatives Forum, 2017
- Keynote Speaker, Joint Workshop on Industrial Economics and Finance, Sun Yat-Sen University (College of International Finance) & Jinan University (Institute of Industrial Economics), 2016
- Keynote Speaker, National Post-doctoral Forum in Finance (China), National Post-doctoral Management Committee of China, 2016
- Keynote Speaker, International Workshop on Commodity Markets, Dongbei University of Finance and Economics, 2016

- Keynote Speaker, Chinese Game Theory and Experimental Economics Society annual conference, 2015
- Keynote Speaker, International Workshop in Macroeconomics and Financial Economics, Research Institute of Economics and Management (RIEM), Southwestern University of Finance and Economics (China), 2011

COURSES TAUGHT

Topics on Commodity Markets (Ph.D. and MS)
The Interaction of Industrial Organization and Finance (Ph.D.)
Topics in Empirical Asset Pricing (Ph.D.)
Financial Time Series (Ph.D.)
Emerging Markets Finance (UCD, MS/MBA)
International Financial Management (UCD, MS/MBA, undergraduate)
Financial Management (UCD, MS/MBA)
Investment Analysis and Management (UCD, MS/MBA)
Investment and Portfolio Management (UCD, undergraduate)
International Finance (PVAMU, MBA)
Investment Analysis and Management (PVAMU, MBA)
Financial Management (PVAMU, MBA)
Concepts of Finance (PVAMU, MBA)
Seminar in Finance – Financial Derivatives (PVAMU, undergraduate)
Investment Management (PVAMU, undergraduate)
Investment Analysis (PVAMU, undergraduate)
Managerial Finance (PVAMU, undergraduate)
Principles of Finance (PVAMU, undergraduate)
Principles of Microeconomics (Blinn, undergraduate)
Principles of Macroeconomics (Blinn, undergraduate)
Personal Finance (Blinn, undergraduate)

RESEARCH INTERESTS

- Investments (empirical asset pricing; monetary and fiscal policy impacts on financial markets; portfolio management; risk management; futures markets; CDS markets; market efficiency)
- International finance (international financial market linkages and integration; exchange rates; Chinese financial markets)
- Financial econometrics (financial time series analysis; causal modeling)
- Commodity markets (agricultural commodities; energy commodities)
- Real estate (international REITs market; US and Chinese housing markets; mortgage rates)
- Corporate finance (corporate governance; corporate social responsibility; capital structure)

CITATIONS & IMPACTS

As of February 2019, the standard count of (all-inclusive) citations was over 3,750 cites based on Google Scholar and over 1,000 SSCI/SCI cites, with a Google Scholar h-index of 35. Cites by other researchers include citations from such journals as *Journal of Financial Economics*, *Review of*

Financial Studies, *Management Science*, *Journal of Monetary Economics*, *Review of Finance*, *Journal of Banking and Finance*, *Journal of Financial Markets*, *Journal of Applied Econometrics*, *Journal of International Money and Finance*, *Journal of Empirical Finance*, *Real Estate Economics*, and many (about 10) textbooks in finance, econometrics, real estate, commodity markets, and optimization (including one coauthored by a Nobel Laureate). A few of these citations also come from the world's leading scientific/medical journals such as *The Lancet* (which has the ISI impact factor of 28.6 in 2007, the same as that of *Nature* and higher than that of *Science*) and leading law journals such as *Journal of Empirical Legal Studies*. My papers have also been cited in policy publications/reports by *World Bank*, *IMF*, *World Trade Organization*, *UN FAO*, *Organization for Economic Co-operation and Development*, *US International Trade Commission*, among others.

One of my research papers has been reprinted in a four-volume major finance work reference book. My research papers have been featured by more than 40 newspapers/TVs/magazines/radios in English and in Chinese, such as *New York Times*, *Reuters*, *The Washington Post*, *CNBC*, *Daily Mail (UK)*, *US News and World Report*, *Global Times (China)*, *Business Standard (India*), *New Strait Times (Malaysia)*, *Arab News (Saudi Arab)*, *Daily Times (Pakistan)*, *People's Daily online* （Chinese）, *Economic Daily* (Chinese), *China National Radio* (Chinese), and *China Securities Journal* (Chinese). My commentaries and analysis on commodities (and to a lesser extent China's finance and economy) are published and quoted by news media reaching out to several dozen countries and in several languages (English, Chinese, Italian, Indonesian, etc.) , including *Bloomberg*, *Forbes*, *China Daily* (US edition, European Weekly & African Weekly), *World Finance* magazine (UK), *Australian Financial Review*, *RT TV network* (Russia), the *Business Times* (Singapore), *People's Daily* (Chinese), *Economic Daily* (Chinese), *China Securities Journal* (Chinese), etc.

I was also invited to deliver research presentations at European Central Bank, FDIC, People's Bank of China (Central Bank of China), China Securities Regulatory Commission, Hong Kong Monetary Authority, US EIA, many universities in the US and overseas (e.g., Australian National University, University of Waterloo, Peking University, etc.), and several futures exchanges (e.g., Shanghai Futures Exchange, Dalian Commodity Exchange) and financial institutions (e.g., Bank of China).

REFEREED JOURNAL ARTICLES

1. Huang, Wei, Shu Lin, and Jian Yang. "Institutional Quality and Sovereign CDS Spreads," ***Journal of Futures Markets***, forthcoming, 2019.

2. Miao Yuan, Cheng Yong Tang, Yili Hong, Jian Yang "Disentangling and Assessing Uncertainties in Multiperiod Corporate Default Risk Predictions" ***Annals of Applied Statistics***, Vol. 12, No. 4, December 2018, pp. 2587-2617.

3. Chan, Kalok, Jian Yang, and Yinggang Zhou. "Conditional Co-skewness and Safe-haven Currencies: A Regime Switching Approach," ***Journal of Empirical Finance***, Vol. 48, September 2018, pp.58-80. (**semifinalist for the 2014 FMA Best Paper Award in Investment**)

4. Yang, Jian, Ziliang Yu, and Yongheng Deng. "Housing Price Spillovers in China: A High-Dimensional Generalized VAR Approach," ***Regional Science and Urban Economics***, Vol. 68, January 2018, pp.98-114. (**Top 5 Most Downloaded RSUE articles in 2018**)

5. Miao, Hong, Sanjay Ramchander, Tianyang Wang, and Jian Yang. "The Impact of Crude Oil Inventory Announcements on Prices: Evidence from Derivatives Markets," ***Journal of Futures Markets***, Vol. 38, January 2018, pp.38–65. (**Top 20 Most Downloaded JFM articles during the 2-year period of 2016-2018**).

6. Yu, Zhuangxiong, Jie Li, Jian Yang. "Does corporate governance matter in competitive industries? Evidence from China," ***Pacific Basin Finance Journal***, Vol. 43, June 2017, pp. 238-255.

7. Han, Yufeng, Ting Hu, and Jian Yang. "Are There Exploitable Trends in Commodity Futures Prices?" ***Journal of Banking and Finance***, Vol. 70, September 2016, pp. 214-234.

8. Webb, Robert I., Jian Yang, and Jin Zhang. "Price Jump Risk on the US Housing Market," ***Journal of Real Estate Finance and Economics***, Vol. 53, No.1, July 2016, pp. 29-49. (**American Real Estate Society Best Manuscript Award in Real Estate Investment**)

9. Tong, Jiadong, Zijun Wang, and Jian Yang. "Information Flow between Forward and Spot Markets: Evidence from the Chinese Currency," ***Journal of Futures Markets***, Vol. 36, No. 7, July 2016, pp.695–718.

10. Hao, Xiangchao, Jing Shi, and Jian Yang. "The Differential Impact of the Banking-Firm Relationship on IPO Underpricing: Evidence from China," ***Pacific-Basin Finance Journal*** (**PBFJ Best Paper Award at 2013 Asian Finance Association annual meeting**), Vol. 30, November 2014, pp. 207-232.

11. Yang, Jian, and Yinggang Zhou. "Credit Risk Spillovers among Financial Institutions around the Global Credit Crisis: Firm-Level Evidence," ***Management Science***, Vol. 59, No. 10, October 2013, pp. 2343-2359. (**semifinalist for the 2012 FMA Best Paper Award in Investment**)

12. Guo, Hui, Zijun Wang, and Jian Yang. "Time-Varying Risk-Return Tradeoff in the Stock Market," ***Journal of Money, Credit and Banking***, Vol. 45, No. 4, June 2013, pp. 623-650.

13. Jingping Gu, Qi Li, and Jian Yang. "Fiscal Deficits and Mean Reversion in Real Exchange Rates," ***Economics Letters***, Vol. 118, No. 2, February 2013, pp. 300-303.

14. Xu, Pisun, Yufeng Han, and Jian Yang. "U.S. Monetary Policy Surprises and Mortgage Rates," ***Real Estate Economics***, Vol. 40, No. 3, Fall 2012, pp. 461-507.

15. Chui, Chin-Man, and Jian Yang. "Extreme Correlation of Stock and Bond Futures Markets: International Evidence" ***Financial Review***, Vol. 47, No.3, August 2012, pp.565-587.

16. Yang, Jian, Yinggang Zhou, and Wai Kin Leung. "Asymmetric Correlation and Volatility Dynamics among Stock, Bond and Securitized Real Estate Markets," ***Journal of Real Estate Finance and Economics***, Vol. 45, No. 2, August 2012, pp.491-521. (**GCREC Best Paper Award**)

17. Yang, Jian, Zihui Yang, and Yinggang Zhou. "Intraday Price Discovery and Volatility Transmission in Stock Index and Stock Index Futures Markets: Evidence from China," ***Journal of Futures Markets***, Vol. 32, No. 2, February 2012, pp.99-121. (**Top 5 Most Cited Articles of all (1981-2018) JFM articles during the 3-year period of 2015-2018**; **Top 40 Most Cited Articles of all (1981-2018, over 2,500) JFM articles** (based on Web of Science All Times Cited Counts); **SSRN Top 10 Recent Hits for four categories, January 2011**) (lead article)

18. Cabrera, Juan F., Tao Wang, and Jian Yang. "Linear and Nonlinear Predictability of International Securitized Real Estate Returns: A Reality Check," ***Journal of Real Estate Research***, Vol.33, No. 4, December 2011, pp. 565-594.

19. Xu, Pisun, and Jian Yang. "U.S. Monetary Policy Surprises and International Securitized Real Estate Markets," ***Journal of Real Estate Finance and Economics***, Vol. 43, No. 4, November 2011, pp. 459-490.

20. Yang, Jian, Yinggang Zhou, and Zijun Wang. "Conditional Co-skewness in Stock and Bond Markets: Time Series Evidence," ***Management Science***, Vol. 56, No. 11, November 2010, pp. 2031-2049. (featured in **Science Letter**, December 21, 2010; Abridged and featured in **Issues in Industrial Relations and Management: 2011 Edition**).

21. Wang, Tao, and Jian Yang. "Nonlinearity and Intraday Efficiency Tests on Energy Futures Markets," ***Energy Economics***, Vol. 32, No. 2, March 2010, pp. 496-503.

22. Yang, Jian, Juan F. Cabrera, and Tao Wang. "Nonlinearity, Data-Snooping, and Stock Index ETF Return Predictability," ***European Journal of Operational Research***, Vol. 200, No. 2, January 2010, pp.498-507.

23. Su, Xiaojing, Tao Wang, and Jian Yang. "Out-of-Sample Predictability in International Equity Markets: A Model Selection Approach," ***Financial Review***, Vol. 44, No. 4, November 2009, pp.559 -582.

24. Yang, Jian, Yinggang Zhou, and Zijun Wang. "The Stock-Bond Correlation and Macroeconomic Conditions: One and A Half Centuries of Evidence" ***Journal of Banking and Finance***, Vol. 33, No. 4, April 2009, pp.670 - 680.

25. Guo, Hui, Robert Savickas, Zijun Wang, and Jian Yang. "Is Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence," ***Journal of Financial and Quantitative Analysis***, Vol. 44, No. 1, February 2009, pp.133 - 154. **(Top 10 most read JFQA articles in 2009**)

26. Cabrera, Juan F., Tao Wang, and Jian Yang. "Do Futures Lead Price Discovery in Electronic Foreign Exchange Markets?" ***Journal of Futures Markets***, Vol. 29, No. 2, February 2009, pp.137 - 156.

27. Jansen, Dennis W., Qi Li, Zijun Wang, and Jian Yang. "Fiscal Policy and Asset Markets: A Semiparametric Analysis," ***Journal of Econometrics***, Vol. 147, No. 1, November 2008, pp.141 - 150.

28. Wang, Tao, Jian Yang, and Marc W. Simpson. "US Monetary Policy Surprises and Currency Futures Markets: A New Look," ***Financial Review***, Vol. 43, No. 4, November 2008, pp.509 - 541. (**All Time (1997-2009) SSRN Top 10 Most Downloaded paper for Federal Reserve Monetary Policy**)

29. Wang, Tao, Jingtao Wu, and Jian Yang. "Realized Volatility and Correlation in Energy Futures Markets," ***Journal of Futures Markets***, Vol. 28, No. 10, October 2008, pp.993 - 1011. (**All Time (1997-2008) SSRN No. 1 Most Downloaded paper for Agriculture & Natural Resource Economics**)

30. Yang, Jian, Xiaojing Su, and James W. Kolari. "Do Euro Exchange Rates Follow a Martingale? Some Out-of-Sample Evidence," ***Journal of Banking and Finance***, Vol. 32, No. 5, May 2008, pp.729 - 740.

31. Yang, Jian, and David A. Bessler. "Contagion around October 1987 International Stock Market Crash," ***European Journal of Operational Research***, Vol. 184, No. 1, January 2008, pp.291-310. (featured in **The Washington Post**, December 17, 2007; **Charlotte Observer**, December 18, 2007; **Times Union (Albany NY)**, December 31, 2007; **Daily Herald (Utah)**, December 17, 2007; **The Morning News (Arkansas)**, January 15, 2008; **Arizona Daily Sun**, December 18, 2007)

32. Wang, Zijun, Jian Yang, and Qi Li. "Interest Rate Linkages in the Eurocurrency Market: Contemporaneous and Out-of-Sample Granger Causality Tests," ***Journal of International Money and Finance***, Vol. 26, No. 1, February 2007, pp.86-103.

33. Yang, Jian, Jaeun Shin, and Moosa Khan. "Causal Linkages between US and Eurodollar Interest Rates: Further Evidence," ***Applied Economics***, Vol. 39, No. 2, February 2007, pp.135-144. (lead article)

34. Yang, Jian, Hui Guo, and Zijun Wang. "International Transmission of Inflation among G7 Countries: A Data-Determined VAR Analysis," ***Journal of Banking and Finance***, Vol. 30, No. 10, October 2006, pp.2681-2700.

35. Wang, Tao, Jian Yang, and Jingtao Wu. "Central Bank Communications and Equity ETFs," ***Journal of Futures Markets***, Vol. 26, No. 10, October 2006, pp.959-995.

36. Yang, Jian, Cheng Hsiao, Qi Li, and Zijun Wang. "The Emerging Market Crisis and Stock Market Linkages: Further Evidence," ***Journal of Applied Econometrics***, Vol. 21, No. 6, September/October 2006, pp.727-744.

37. Yang, Jian. “Information Transmission between Eurocurrency and Domestic Interest Rates: Evidence from the UK,” ***Applied Financial Economics***, Vol. 16, No. 9, June 2006, pp.675-685.

38. Li, Qi, Jian Yang, Cheng Hsiao, Young-Jae Chang. “The Relationship between Expected Returns and Volatility in International Stock Markets,” ***Journal of Empirical Finance***, Vol. 12, No. 5, December 2005, pp.650-665. (**Top 5 Hottest JEF articles in 2005 and 2006; Top 20 Hottest JEF articles in 2007**)

39. Yang, Jian, James W. Kolari, and Guozhong Zhu. “European Public Real Estate Market Integration,” ***Applied Financial Economics***, Vol. 15, No. 13, September 2005, pp.895-905. (lead article)

40. Wang, Zijun, Ali M. Kutan and Jian Yang. “Information Flows within and across Sectors in Chinese Stock Markets,” ***Quarterly Review of Economics and Finance***, Vol. 45, No. 4&5, September 2005, pp.767-780.

41. Yang, Jian. “Government Bond Market Linkages: Evidence from Europe,” ***Applied Financial Economics***, Vol. 15, No. 9, June 2005, pp.599-610.

42. Yang, Jian, R. Brian Balyeat, and David J. Leatham. “Futures Trading Activity and Commodity Cash Price Volatility,” ***Journal of Business Finance and Accounting***, Vol. 32, No. 1&2, January/March 2005, pp.297-323.

43. Yang, Jian. “International Bond Market Linkages: A Structural VAR Analysis,” ***Journal of International Financial Markets, Money and Institutions***, Vol. 15, No. 1, January 2005, pp. 39-54. (**Top 10 Hottest JIFMMI articles in 2005**)

44. Yang, Jian and David A. Bessler. “The International Price Transmission in Stock Index Futures Markets,” ***Economic Inquiry***, Vol. 42, No. 3, July 2004, pp. 370-386. (**Southwestern Finance Association Best Paper Award**)

45. Yang, Jian, James W. Kolari, and Peter W. Sutanto. “On the Stability of Long-Run Relationships between Emerging and US Stock Markets,” ***Journal of Multinational Financial Management***, Vol. 14, No. 3, July 2004, pp. 233-248.

46. Yang, Jian, David A. Bessler, and Hung-Gay Fung. “The Informational Content of Open Interest in Futures Markets,” ***Applied Economics Letters***, Vol. 11, No. 9, July 2004, pp. 569-573.

47. Yang, Jian. “Government Policy and Price Comovements in Commodity Futures Markets,” ***American Business Review***, Vol. 22, No. 1, January 2004, pp. 1-10. (lead article)

48. Yang, Jian, Moosa Khan, and Lucille Pointer. “Increasing Integration between US and Other International Stock Markets?,” ***Emerging Markets Finance and Trade***, Vol. 39, No. 6, November-December 2003, pp. 39-53.

49. Yang, Jian, Insik Min, and Qi Li. "European Stock Market Integration: Does EMU Matter?," ***Journal of Business Finance and Accounting***, Vol. 30, No. 9&10, November/December 2003, pp.1253-1276. (**Academy of International Business – US Southwest McGraw-Hill/Irwin Distinguished Paper Award**)

50. Yang, Jian. "Market Segmentation and Information Asymmetry in Chinese Stock Markets: A VAR Analysis," ***Financial Review***, Vol. 38, No. 4, November 2003, pp.591-609.

51. Wang, Zijun, Jian Yang, and David A. Bessler. "Financial Crisis and African Stock Market Integration," ***Applied Economics Letters***, Vol. 10, No. 9, July 2003, pp.527-533. (lead article)

52. Yang, Jian, James W. Kolari, and Insik Min. "Stock Market Integration and Financial Crises: The Case of Asia," ***Applied Financial Economics***, Vol. 13, No. 7, July 2003, pp.477-486. (**Southwestern Finance Association Best Paper Award**) (lead article)

53. Yang, Jian, and Titus O. Awokuse. "Asset Storability and Hedging Effectiveness of Commodity Futures Markets," ***Applied Economics Letters***, Vol. 10, No. 8, June 2003, pp.487-491.

54. Awokuse, Titus O., and Jian Yang. "The Informational Role of Commodity Prices in Formulating Monetary Policy: A Reexamination," ***Economics Letters***, Vol. 79, No. 2, May 2003, pp. 219-224.

55. Yang, Jian, Jin Zhang, and David J. Leatham. "Price and Volatility Transmission in International Wheat Futures Markets," ***Annals of Economics and Finance***, Vol. 4, No. 1, May 2003, pp.37-50.

56. Bessler, David A., and Jian Yang. "The Structure of Interdependence in International Stock Markets," ***Journal of International Money and Finance***, Vol. 22, No. 2, April 2003, pp.261-287. (**Top 25 Most Cited Articles of all (1982-2018, over 3, 000) JIMF articles** (based on Web of Science All Times Cited Counts); Abridged in **The CFA Digest**, November 2003, Vol. 33, No. 4, pp. 61-62)

    Reprinted in Volume 2, *Financial Markets*, edited by Jeff Madura, SAGE Publications Ltd. (UK.), 2004

57. Bessler, David A., Jian Yang, and Metha Wongcharupan. "Price Dynamics in the International Wheat Market: Modeling with Error Correction and Directed Graphs," ***Journal of Regional Science***, Vol. 43, No. 1, February 2003, pp.1-33. (lead article)

58. Yang, Jian, Michael S. Haigh, and David J. Leatham. "Agricultural Liberalization Policy and Commodity Price Volatility: A GARCH Application," ***Applied Economics Letters***, Vol. 8, No. 9, September 2001, pp. 593-598.

59. Yang, Jian, and David J. Leatham. "Currency Convertibility and Linkage between Chinese Official and Swap Market Exchange Rates," ***Contemporary Economic Policy***, Vol. 19, No. 3, July 2001, pp. 347-359. (**T.K. Ann Outstanding Paper Award in International Trade**)

60. Yang, Jian, David A. Bessler, and David J. Leatham. "Asset Storability and Price Discovery of Commodity Futures Markets: A New Look," ***Journal of Futures Markets***, Vol. 21, No. 3, March 2001, pp. 279-300. (**Top 15 Most Cited Articles of all (1981-2018, over 2,500) JFM articles** (based on Web of Science All Times Cited Counts))

61. Yang, Jian, George C. Davis, and David J. Leatham. "Impact of Interest Rate Swaps on Corporate Capital Structure: An Empirical Investigation," ***Applied Financial Economics***, Vol. 11, No. 1, February 2001, pp. 75-81.

62. Yang, Jian, David A. Bessler, and David J. Leatham. "The Law of One Price: Developed and Developing Country Market Integration," ***Journal of Agricultural and Applied Economics***, Vol. 32, No. 3, December 2000, pp. 429-440. (lead article)

63. Yang, Jian, David J. Leatham, and Spencer A. Case. "The Wealth Effect of Swap Usage in the Food Processing Industry," ***Agribusiness: An International Journal***, Vol. 16, No. 3, Summer 2000, pp. 367-379.

64. Yang, Jian, and David J. Leatham. "Price Discovery in Wheat Futures Markets," ***Journal of Agricultural and Applied Economics***, Vol. 31, No. 2, August 1999, pp. 359-370.

65. Yang, Jian, and David J. Leatham. "Testing Market Efficiency on US Grain Markets: Cointegration Analysis," ***Agribusiness: An International Journal***, Vol. 14, No. 2, March-April 1998, pp.107-112.

66. Yang, Jian, and David J. Leatham. "Impact of the 1996 FAIR Act on Major Agricultural Input Suppliers," ***Agricultural Finance Review***, Vol. 57, 1997, pp. 53-66.

PEER-REVIEWED JOURNAL PUBLICATIONS IN CHINESE

1. Yang, Jian. "The Basic Theoretical Framework of Strategic Import Policy," *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No.4, 1995, pp.30-33.

2. Yang, Jian, and Dong-qing Guo. "Trends for Trade Regionalization and China's Countermeasures," *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No.3, 1994, pp.22-24.

3. Yang, Jian. "Korean Antidumping Law," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.3, 1994, pp.53-56.

4. Yang, Jian. "Canadian Antidumping Law," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.2, 1994, pp.42-45.

5. Yang, Jian. “A Preliminary Analysis of Uruguay Round Agreements and Its Consequences,” *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No.1, 1994, pp.30-32.

6. Tong, Jia-dong, Jian Yang and Yu-hong Xin. “Comparisons among Regional Economic Integration Models,” *Papers on the World Economy* (sponsored by Fudan University), No.1, 1994, pp.46-49.

7. Yang, Jian, “A Proposed Framework for China’s Antidumping Law,” *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.11, 1993, pp.40-44. (An abridged version of the paper was published on *International Business Daily* (November 6, 1993) and awarded **Ministry of Foreign Trade and Economic Cooperation (P.R. China) Outstanding Paper Award**)

8. Yang, Jian, and Clyde D. Stoltenberg. “Characteristics of the US Antidumping against China in 1990s (Part II),” *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.10, 1993, pp.54-56.

9. Yang, Jian, and Clyde D. Stoltenberg. “Characteristics of the US Antidumping against China in 1990s (Part I),” *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No. 9, 1993, pp.53-56.

10. Yang, Jian. “Australian Antidumping Law,” *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.8, 1993, pp.52-53.

11. Yang, Jian, and Xiumin Cui. “The Antidumping Trends in Australian Foreign Trade and Possible Countermeasures Adopted by China,” *Nankai Economic Studies*, No.6, 1993, pp.71-77. (An expanded version of the paper was published on *Australian Studies*, No. 2, 1993, pp.15-21).

12. Yang, Jian. “Mexican Antidumping and the Countermeasures,” *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No. 4, 1993, pp.42-44.

13. Yang, Jian. “Japanese Antidumping Measures and Trends,” *Modern Japan*, No. 4, 1993, pp.8-11.

14. Yang, Jian. “Characteristics of the European Community Antidumping against China,” *Practices of Foreign Trade*, No. 3, 1993, pp.29-31.

PUBLISHED BOOKS AND CHAPTERS (IN CHINESE)

1. Yang, Jian. Antidumping Laws, Cases and Countermeasures (ISBN 7-310-00921-5), *Nankai University Press*, P. R. China, 1996.

2. Yang, Jian. “Chapter 6: Basic Strategies on Financial Futures Trading”, In (Hongwei Chao ed.)

Financial Futures and Option---Theory & Practice (ISBN 7-80070-320-7), *Chinese Price Press*, P. R. China, 1994.

3. Yang, Jian. "Chapter 11: Gold Futures", In (Hongwei Chao ed.) Financial Futures and Option---Theory & Practice (ISBN 7-80070-320-7), *Chinese Price Press*, P. R. China, 1994.

PEER-REVIEWED PROCEEDINGS

1. Yang, Jian, Jaeun Shin, and Moosa Khan. "Causal Linkages between Eurodollar and US Interest Rates: Further Evidence," *Proceedings of Southwestern Finance Association*, 2005.

2. Yang, Jian, James W. Kolari, and Peter Sutanto. "On the Stability of Long-Run Relationships between Emerging and US Stock Markets," *Southwest Review of International Business Research*, Vol. 14, 2003, pp. 17-26.

PEER-REVIEWED CONFERENCE PRESENTATIONS

1. Miao, Hong, Sanjay Ramchander, Tianyang Wang, and Jian Yang. "The Impact of Crude Oil Inventory Announcements on Prices: Evidence from Derivatives Markets," presented at *EIA Financial and Physical Oil Market Linkages Workshop*, Washington DC, September 2017.

2. Lin, Shu, and Jian Yang. "Institutional Quality and Sovereign Credit Risk," presented at *Financial Management Association International* annual meeting, Las Vegas, Nevada, October 2016.

3. Yang, Jian, Ziliang Yu, and Yongheng Deng. "Housing Price Spillovers in China: A Network Analysis," presented at *American Real Estate Society* annual meeting, Denver, Colorado, March 2016.

4. Tong, Jiadong, Zijun Wang, and Jian Yang. "Information Flow between Forward and Spot Markets: Evidence from the Chinese Currency," presented at *Southwestern Finance Association* annual meeting, Oklahoma City, Oklahoma, March 2016.

5. Tong, Jiadong, Zijun Wang, and Jian Yang. "Information Flow between Forward and Spot Markets: Evidence from the Chinese Currency," presented at *HKIMR's seventh international annual conference on the Chinese Economy*, Hong Kong, January 2016.

6. Li, Jie, Jian Yang, Zhuangxiong Yu. "Does corporate governance matter in competitive industries? Evidence from China," presented at the *China Economists Society* annual meeting, Chongqing, China, June 2015.

7. Chan, Kalok, Jian Yang, and Yinggang Zhou. "What Makes Safe Haven Currencies: Evidence from Coskewness," presented at the *Financial Management Association International* annual meeting, Nashville, Tennessee, October 2014. **(semifinalist for the 2014 FMA Best Paper Award in Investment)**

8. Chan, Kalok, Jian Yang, and Yinggang Zhou. "What Makes Safe Haven Currencies: Evidence from Coskewness," presented at the *European Financial Management Association conference*, Rome, Italy, June 2014.

9. Li, Xu, Jian Yang, and Yinggang Zhou. "Auditor Characteristics and Credit Default Swap Premia," presented at the *Southern Finance Association* annual meeting, Puerto Rico, November 2013.

10. Hao, Xiangchao, Jing Shi, and Jian Yang. "The Differential Impact of the Banking-Firm Relationship on IPO Underpricing: Evidence from China," presented at the *Southern Finance Association* annual meeting, Puerto Rico, November 2013.

11. Hao, Xiangchao, Jing Shi, and Jian Yang. "The Differential Impact of the Banking-Firm Relationship on IPO Underpricing: Evidence from China," presented at the *Asian Finance Association* annual meeting, Nanchang, China, July 2013. (**PBFJ Best Paper Award**)

12. Hao, Xiangchao, Jing Shi, and Jian Yang. "The Differential Impact of the Banking-Firm Relationship on IPO Underpricing: Evidence from China," presented at the *China International Conference in Finance*, Shanghai, China, July 2013.

13. Webb, Robert I., Jian Yang, and Jin Zhang. "Price Jump Risk on the US Housing Market," presented at the *American Real Estate Society* annual meeting, Big Island, Hawaii, April 2013. (**ARES Best Paper Award**)

14. Yang, Jian, and Yinggang Zhou. "Credit Risk Spillovers among Financial Institutions around the Global Credit Crisis: Firm-Level Evidence," presented at the *Financial Management Association International* annual meeting, Atlanta, Georgia, October 2012. (**semifinalist for the 2012 FMA Best Paper Award in Investment; Included in a top 10% session of all submitted papers**)

15. Yang, Jian, and Yinggang Zhou. "Credit Risk Spillovers among Financial Institutions around the Global Credit Crisis: Firm-Level Evidence," presented at the *Eastern Finance Association* annual meeting, Boston, Massachusetts, April 2012.

16. Yang, Jian, and Yinggang Zhou. "Credit Risk Spillovers among Financial Institutions around the Global Credit Crisis: Firm-Level Evidence," presented at the *FDIC-Cornell-University of Houston 22nd Derivative Securities and Risk Management Conference*, Arlington, Virginia, March 2012.

17. Yang, Jian, and Yinggang Zhou. "Credit Risk Spillovers among Financial Institutions around the Global Credit Crisis: Firm-Level Evidence," presented at *Southwestern Finance Association* annual meeting, New Orleans, Louisiana, March 2012.

18. Guo, Hui, Zijun Wang, and Jian Yang. "Time-Varying Risk-Return Tradeoff in the Stock Market," presented at *Southwestern Finance Association* annual meeting, New Orleans, Louisiana, March 2012.

19. Chui, Chin-Man, and Jian Yang. "Extreme Correlation of Stock and Bond Futures Markets: International Evidence," presented at *Southwestern Finance Association* annual meeting, New Orleans, Louisiana, March 2012.

20. Yang, Jian, and Yinggang Zhou. "Credit Risk Spillovers among Financial Institutions around the Global Credit Crisis: Firm-Level Evidence," presented at *Northern Finance Association* annual meeting, Vancouver, Canada, September 2011.

21. Yang, Jian, and Yinggang Zhou. "Credit Risk Spillovers among Financial Institutions around the Global Credit Crisis: Firm-Level Evidence," presented at the UNSW *Systemic Risk, Basel III, Financial Stability and Regulation Conference*, Sydney, June 2011.

22. Xu, Pisun, Yufeng Han, and Jian Yang. "Monetary Policy Surprises and Mortgage Rate Pass Through," presented at the *ASSA/AREUEA* Annual Conference, Denver, Colorado, January 2011.

23. Yang, Jian, and Yinggang Zhou. "Asymmetric Correlation and Volatility Dynamics among Stock, Bond and Securitized Real Estate Markets," presented at the *Financial Management Association International* annual meeting, New York City, New York, October 2010.

24. Xu, Pisun, Yufeng Han, and Jian Yang. "Monetary Policy Surprises and Mortgage Rates," presented at the *Financial Management Association International* annual meeting, New York City, New York, October 2010.

25. Yang, Jian, and Yinggang Zhou. "Finding Systemically Important Financial Institutions around the Global Credit Crisis: Evidence from Credit Default Swaps." presented at the *ECB-CFS-CEPR conference on Macro-prudential Regulation as an Approach to Contain Systemic Risk*, Frankfurt, Germany, September 2010.

26. Chui, Chin-Man, and Jian Yang. "Extreme Correlation of Stock and Bond Futures Markets: International Evidence," presented at the *CEQURA Conference on Advances in Financial and Insurance Risk Management*, Munich, Germany, September 2010.

27. Yang, Jian, and Yinggang Zhou. "Finding Systemically Important Financial Institutions around the Global Credit Crisis: Evidence from Credit Default Swaps." presented at the *National University of Singapore 4th annual Risk Management conference,* Singapore, July 2010.

28. Yang, Jian, Yinggang Zhou, and Wai Kin Leung. "Asymmetric Correlation and Volatility Dynamics among Stock, Bond and Securitized Real Estate Markets," presented at the *Asian Real Estate Society International Conference*, Kaohsiung, Taiwan, July 2010.

29. Yang, Jian, Yinggang Zhou, and Wai Kin Leung. "Asymmetric Correlation and Volatility Dynamics among Stock, Bond and Securitized Real Estate Markets," presented at the *Global Chinese Real Estate Congress* annual meeting, Taipei, Taiwan, July 2010. (**GCREC Best Paper Award**)

30. Yang, Jian, and Yinggang Zhou. "Asymmetric Correlation and Volatility Dynamics among Stock, Bond and Securitized Real Estate Markets," presented at the *China International Conference in Finance*, Beijing, China, July 2010.

31. Xu, Pisun, Yufeng Han, and Jian Yang. "Monetary Policy Surprises and Mortgage Rates," presented at the *American Real Estate Society* annual meeting, Naples, Florida, April 2010.

32. Yang, Jian, and Yinggang Zhou. "Asymmetric Correlation and Volatility Dynamics among Stock, Bond and Securitized Real Estate Markets," presented at the *Midwest Finance Association* annual meeting, Las Vegas, Nevada, February 2010.

33. Jingping Gu, Qi Li, and Jian Yang. "Fiscal Deficits and Mean Reversion of Real Exchange Rates," presented at the *Midwest Finance Association* annual meeting, Las Vegas, Nevada, February 2010.

34. Yang, Jian, and Yinggang Zhou. "Conditional Co-skewness in Stock and Bond Markets: Time Series Evidence," presented at the *Eastern Finance Association* annual meeting, Washington DC, April 2009.

35. Su, Xiaojing, Tao Wang, and Jian Yang. "The Out-of-Sample Predictability in International Equity Markets: A Model Selection Approach," presented at the *Eastern Finance Association* annual meeting, Washington DC, April 2009.

36. Yang, Jian, and Yinggang Zhou. "Conditional Co-skewness in Stock and Bond Markets: Time Series Evidence," presented at the *Financial Management Association International* annual meeting, Dallas, Texas, October 2008.

37. Jingping Gu, Qi Li, and Jian Yang. "Fiscal Deficits and Exchange Rates," presented at the *Financial Management Association International* annual meeting, Dallas, Texas, October 2008.

38. Yang, Jian, and Yinggang Zhou. "Conditional Co-skewness in Stock and Bond Markets: Time Series Evidence," presented at the *China International Conference in Finance*, Dalian, China, July 2008.

39. Guo, Hui, Zijun Wang, and Jian Yang. "Does Risk Aversion Change over Business Cycles?" presented at the *Midwest Finance Association* annual meeting, San Antonio, Texas, February 2008.

40. Cabrera, Juan F., Tao Wang, and Jian Yang. "Do Futures Lead Price Discovery in Electronic Foreign Exchange Markets?" presented at the *Midwest Finance Association* annual meeting, San Antonio, Texas, February 2008.

41. Guo, Hui, Zijun Wang, and Jian Yang. "Does Aggregate Relative Risk Aversion Change Countercyclically over Time? Evidence from the Stock Market," presented at the *Financial Management Association International* annual meeting, Orlando, Florida, October 2007.

42. Simpson, Marc W., Tao Wang, and Jian Yang. "The Nonlinear Response of Currency Markets to the US Monetary Policy News," presented at the *Financial Management Association International* annual meeting, Salt Lake City, Utah, October 2006.

43. Guo, Hui, Robert Savickas, Zijun Wang, and Jian Yang. "Is Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence," presented at the *Financial Management Association International* annual meeting, Salt Lake City, Utah, October 2006. (**Included in a top 10% session of all submitted papers**)

44. Simpson, Marc W., Tao Wang, and Jian Yang. "US Monetary Policy Surprises and Currency Futures Markets: A New Look," presented at the *Western Economic Association International* annual meeting, San Diego, California, June 2006.

45. Jansen, Dennis W., Qi Li, Zijun Wang, and Jian Yang. "Is There a Role for Fiscal Policy on the Stock Market?," presented at the *International Conference on Time Series Econometrics, Finance and Risk*, Perth, Australia, June 2006.

46. Guo, Hui, Robert Savickas, Zijun Wang, and Jian Yang. "Is Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence," presented at the *Financial Management Association European Conference*, Stockholm, Sweden, June 2006.

47. Simpson, Marc W., Tao Wang, and Jian Yang. "The Nonlinear Response of Currency Markets to the US Monetary Policy News," presented at the *Eastern Finance Association* annual meeting, Philadelphia, Pennsylvania, April 2006.

48. Wang, Tao, Jingtao Wu, and Jian Yang. "Central Bank Talks and the Equity Market," presented at the *Financial Management Association International* annual meeting, Chicago, Illinois, October 2005.

49. Yang, Jian, Hui Guo, and Zijun Wang. "International Transmission of Inflation among G7 Countries," presented at the *Financial Management Association International* annual meeting, Chicago, Illinois, October 2005.

50. Yang, Jian. "Information Transmission between Domestic and Offshore Interest Rates: Evidence from the UK," presented at the *Financial Management Association International* annual meeting, Chicago, Illinois, October 2005.

51. Yang, Jian, Jaeun Shin, and Moosa Khan. "Causal Linkages between Eurodollar and US Interest Rates: Further Evidence," presented at the *Southwestern Finance Association* annual meeting, Dallas, Texas, March 2005.

52. Wang, Zijun, Jian Yang, and Qi Li. "Interest Rate Linkages in the Eurocurrency Market: Contemporaneous and Out-of-Sample Granger Causality Tests," presented at the *Financial Management Association International* annual meeting, New Orleans, Louisiana, October 2004.

53. Yang, Jian, James W. Kolari, and Guozhong Zhu. "Real Estate Market Integration in Europe: Evidence from the Stock Indexes," presented at the *China International Conference in Finance*, Shanghai, China, July 2004.

54. Yang, Jian, and David A. Bessler. "Contagion around October 1987 International Stock Market Crash," presented at the *Southwestern Finance Association* annual meeting, Orlando, Florida, March 2004.

55. Yang, Jian, Cheng Hsiao, and Qi Li. "The Relationship between Expected Returns and Volatility in International Stock Markets," presented at the *Financial Management Association International* annual meeting, Denver, Colorado, October 2003.

56. Yang, Jian, James W. Kolari, and Insik Min. "Stock Market Integration and Financial Crises: The Case of Asia," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003. (**SWFA Best Paper in International Finance Award**)

57. Yang, Jian, Cheng Hsiao, and Qi Li. "The Relationship between Expected Returns and Volatility in International Stock Markets," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003.

58. Yang, Jian. "Market Segmentation and Information Asymmetry in Emerging Stock Markets: The Case of China," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003.

59. Yang, Jian, Moosa Khan, and Lucille Pointer. "Increasing Integration between US and Other Developed Stock Markets? A Recursive Cointegration Analysis," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003.

60. Yang, Jian, Insik Min, and Qi Li. "European Stock Market Integration: Does EMU Matter?," presented at the *Academy of International Business* (*Southwest*) annual meeting, Houston, Texas, March 2003. (**AIB-SW McGraw-Hill/Irwin Distinguished Paper Award**)

61. Yang, Jian, James W. Kolari, and Peter Sutanto. "On the Stability of Long-Run Relationships between Emerging and US Stock Markets," presented at the *Academy of International Business* (*Southwest*) annual meeting, Houston, Texas, March 2003.

62. Awokuse, Titus O., and Jian Yang. "The Informational Role of Commodity Prices in Formulating Monetary Policy: A Reexamination," presented at the *Southwestern Society of Economists* annual meeting, Houston, Texas, March 2003.

63. Yang, Jian, and Titus O. Awokuse. "Asset Storability and Hedging Effectiveness of Commodity Futures Markets," presented at the *Southwestern Society of Economists* annual meeting, Houston, Texas, March 2003.

64. Yang, Jian. "Market Segmentation and Information Asymmetry in Chinese Stock Markets," presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

65. Yang, Jian, and David A. Bessler. "The International Price Transmission in Stock Index Futures Markets," presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

66. Yang, Jian, R. Brian Balyeat, and David J. Leatham. "Futures Trading Activity and Commodity Spot Price Volatility," presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

67. Yang, Jian, Jin Zhang, and David J. Leatham. "Price and Volatility Transmission in International Wheat Futures Markets," presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

68. Yang, Jian, and David A. Bessler. "The International Price Transmission in Stock Index Futures Markets," presented at the *Southwestern Finance Association* annual meeting, St. Louis, Missouri, March 2002. (**SWFA Best Paper in International Finance Award**)

69. Yang, Jian, R. Brian Balyeat, and David J. Leatham. "Futures Trading Activity and Commodity Spot Price Volatility," presented at the *Southwestern Finance Association* annual meeting, New Orleans, Louisiana, March 2001.

70. Yang, Jian. "Asset Storability and Price Discovery of Commodity Futures Markets: Another Look," presented at the *4th New England Finance Doctoral Student Symposium*, Amherst, Massachusetts, August 1999.

CONSULTING EXPERIENCE

Consultant in the areas of stock market dynamics and global asset allocation; provider of executive education seminars.

MEMBERSHIP

Member, CFA Institute
Member, American Finance Association
Member, Financial Management Association
Member, Eastern Finance Association
Member, Southern Finance Association
Member, Western Economic Association
Member, Southwestern Finance Association
Member, Academy of International Business (Southwest)
Member, American Real Estate and Urban Economics Association
Member, American Real Estate Society
Member, CFA Society of Colorado

PROFESSIONAL SERVICES (over 200 times for 64 journals as of 1/16)

Referee, *Journal of Econometrics*
Referee, *Journal of Banking and Finance*
Referee, *Journal of Empirical Finance*
Referee, *Journal of International Money and Finance*
Referee, *Financial Analyst Journal*
Referee, *Journal of Futures Markets*
Referee, *Journal of Business Finance & Accounting*
Referee, *Financial Review*
Referee, *Real Estate Economics*
Referee, *Journal of Real Estate Finance & Economics*
Referee, *European Economic Review*
Referee, *Journal of Economic Dynamics and Control*
Referee, *Economic Inquiry*
Referee, *European Journal of Operational Research*
Referee, *American Business Review*
Referee, *American Journal of Agricultural Economics*
Referee, *Applied Economics*
Referee, *Applied Financial Economics*
Referee, *Asian Economic Journal*
Referee, *Asia-Pacific Financial Markets*
Referee, *Asia-Pacific Journal of Financial Studies*
Referee, *China & World Economy*
Referee, *China Economic Review*
Referee, *The Chinese Economy*
Referee, *Chinese Management Studies*
Referee, *Eastern Economic Journal*
Referee, *Economic Issues*

Referee, *Economic Modeling*
Referee, *Emerging Markets Finance and Trade*
Referee, *Emerging Markets Review*
Referee, *Empirical Economics*
Referee, *Energy Economics*
Referee, *European Financial Management*
Referee, *Global Finance Journal*
Referee, *International Journal of Business and Economics*
Referee, *International Journal of Business*
Referee, *International Review of Economics and Finance*
Referee, *International Review of Finance*
Referee, *Investment Management and Financial Innovations*
Referee, *International Review of Financial Analysis*
Referee, *Journal of Agricultural and Applied Economics*
Referee, *Journal of Agricultural and Resource Economics*
Referee, *Journal of Applied Economics*
Referee, *Journal of Asian Economics*
Referee, *Journal of Business Research*
Referee, *Journal of Commodity Markets*
Referee, *Journal of Economics and Business*
Referee, *Journal of Emerging Markets Finance*
Referee, *Journal of Financial Stability*
Referee, *Journal of International Financial Markets, Money &Institutions*
Referee, *Journal of Multinational Financial Management*
Referee, *Journal of Macroeconomics*
Referee, *Journal of Real Estate Research*
Referee, *Managerial and Decision Economics*
Referee, *Mathematical and Computer Modeling*
Referee, *Oxford Bulletin of Economics and Statistics*
Referee, *Omega*
Referee, *Physica A*
Referee, *Quarterly Review of Economics and Finance*
Referee, *Resources Policy*
Referee, *Review of World Economics*
Referee, *Review of Financial Economics*
Referee, *Studies in Nonlinear Dynamics & Econometrics*
Referee, *Tourism Management*
Referee, *The World Economy*
Reviewer, *Thomson/South-Western*
Reviewer, *Prentice Hall*
External Reviewer, Changjiang (Cheung Kong) Scholars Program, Ministry of Education of China (2017)
External Grant Reviewer, National Science Foundation of China (2016, 2017)
External Grant Reviewer, National Science Foundation (2015)
External Grant Reviewer, the Research Grants Council of Hong Kong (2012, 2014, 2017)
External Grant Reviewer, PSC CUNY (2006, 2008)
External Reviewer for Promotion (to Full), University of North Carolina at Greensboro, 2017

External Reviewer for Promotion (to Full), West Virginia University, 2016
External Reviewer for Tenure and Promotion, Hong Kong Baptist University, 2015
External Reviewer for Tenure (for Full), University of Denver, 2014
External Reviewer for Tenure and Promotion, Illinois Institute of Technology, 2014
External Reviewer for Tenure and Promotion, University of New Hampshire, 2012
External Reviewer for Tenure and Promotion, University of Guelph (Canada), 2011
External Reviewer for Tenure and Promotion, Oakland University, 2011
External Reviewer for Tenure and Promotion, Bowling Green State University, 2009
External Reviewer for Promotion, Central University of Finance and Economics (China), 2013-2017
External Reviewer for Promotion, Zhejiang University (China), 2012-2014
External Reviewer for Reappointment, University of Colorado-Colorado Spring, 2012
External Reviewer, the NUS Annual Risk Management Conference (2012, 2013)
Program committee member, Asian Finance Association Annual Meetings (2013, 2014)
Program committee member, Financial Management Association Annual Meetings (2003 – 2007, 2009 – 2010, 2012)
Program committee member, Eastern Finance Association Annual Meetings (2005 – 2006, 2008, 2010 – 2013)
Program committee member, Midwest Finance Association Annual Meetings (2007, 2009 – 2010)
Program committee member, Southwestern Finance Association Annual Meetings (2003 – 2005, 2008, 2011)
Best Manuscript Award selection committee member, American Real Estate Society, 2014
Best Paper Award selection committee member, Southwestern Finance Association Annual Meetings, 2005, 2008
Program committee member, National University of Singapore Annual Risk Management Conference, 2012, 2013
Program committee member, International Conference on Derivative Securities and Markets, 2012-2013
Session Chair, Asian Finance Association Annual Meetings (2013)
Session Chair, Financial Management Association Annual Meetings (2002 – 2003, 2007, 2014)
Session Chair, Southwestern Finance Association Annual Meetings (2002 – 2005)
Session Chair, Academy of International Business (US Southwest) (2003)
Discussant, Asian Finance Association Annual Meetings (2013)
Discussant, Financial Management Association Annual Meetings (2002 – 2003, 2008, 2011)
Discussant, Eastern Finance Association Annual Meetings (2009, 2012)
Discussant, Southwestern Finance Association Annual Meetings (2001 – 2005, 2012)

UNIVERSITY SERVICES

Member, the Research and Creative Endeavors IT Governance Committee, University of Colorado Denver, Fall 2013 – Fall 2016
Chair, the College Recruiting Committee, University of Colorado Denver, Spring 2016 – Spring 2017; Member, Fall 2012 – present
Chair, the College Faculty Tenure and Promotion Review Subcommittee, Fall 2014, Fall 2015
Reviewer, Jake Jabs Center for Entrepreneurship Business Plan Competition, 2014
In Charge of the CFA Scholarship Program, University of Colorado Denver, Fall 2007 – Spring 2013, Fall 2015 – present
Chair, Finance Scholarship Committee, University of Colorado Denver, Fall 2016 – present; Member,

Fall 2010 – Spring 2016
Member, the College Internal Affairs Committee, University of Colorado Denver, Fall 2009 – Fall 2013
Member, the College Faculty Appeals Committee, University of Colorado Denver, Fall 2013 – present
Member, the College JP Morgan Center for Commodities Advisory Council Curriculum and Research Committee, Spring 2013 – Spring 2014
Member, the College Faculty Comprehensive Review Subcommittee, Fall 2013
Chair, the College Faculty Comprehensive Review Subcommittee, Fall 2011, Fall 2012
Member, the JP Morgan Center for Commodities Activity Planning Committee, Spring 2012
Member, the University Research & Creative Activities Awards Selection Committee, University of Colorado Denver, Fall 2010 - Spring 2012, Fall 2014 - Spring 2016
Member, the College Center for Commodities Technology Committee, Fall 2011
Organizer, Front Range Finance Seminar, Fall 2011
Member, the College MBA Curriculum Review Committee, University of Colorado Denver, Spring 2010 – Spring 2011
Coordinator, Finance Research Seminar Series, University of Colorado Denver, Spring 2010 – Spring 2011
Member, the College Outstanding Research Award Selection Committee, University of Colorado Denver, 2011, 2012, 2014, 2015
Member, RMI Financial Database Selection Committee, University of Colorado Denver, Fall 2010
Co-Organizer, Front Range Finance Seminar, Spring 2010, Spring 2015
Member, Accounting and Finance Research Seminar Committee, University of Colorado Denver, Fall 2008 - Spring 2009
Member, the College Strategic Planning Research Committee, University of Colorado Denver, Fall 2008, Fall 2009, Fall 2010
Member, Finance Faculty Search Committee, University of Colorado Denver, Fall 2008
Finance Program Coordinator, Prairie View A&M University, 2005 - 2007
Member, the COB Intellectual Contributions Committee, Prairie View A&M University, 2004 - 2007
Member, the University Research Committee, Prairie View A&M University, 2001 - 2004
Member, the COB Finance Faculty Search Committee, Prairie View A&M University, 2001 - 2004, 2006 - 2007
Member, the COB Dean's Excellence Award Committee, Prairie View A&M University, 2003
Member, the COB Summer Research Grant Evaluation Committee, Prairie View A&M University, 2005 - 2007
Member, the COB Curriculum Committee, Prairie View A&M University, 2002
Advisor, FMA student chapter/Investment Club, Prairie View A&M University, 2002-2005
Member, the China Data Archive Economics Subcommittee, Texas A&M University, 2002 - 2003
Chair, the COB Intellectual Contributions Committee, Prairie View A&M University, 2001 - 2004

DOCTORAL STUDENT ADVISING

Jaeun Shin, Ph.D. 2004, Department of Economics, Texas A&M University. [Assistant Professor, Korean Development Institute (KDI) School of Public Policy and Management, Seoul, Korea]

Insik Min, Ph.D. 2003, Department of Economics, Texas A&M University. [Assistant Professor, Kyung Hee University, Seoul, Korea]