

Zhibo Jia

Ph.D Candidate

in Economics

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Citizenship

Canadian

Education

Ph.D. in Economics, University of Western Ontario, 2012(expected).

M.A. in Economics, University of Western Ontario, 2007.

M.E. in Engineering, Beijing Institute of Technology, China, 2000.

B.E. in Engineering, Henan University of Science and Technology, China, 1997.

Employment

Teaching Faculty, University of Western Ontario, 2011

Teaching Assistant, University of Western Ontario, 2006-2011

Software Engineer, Kaleidoscope Insight Solutions(London, Canada), 2005-2006

Software Engineer, SIEMENS(Beijing, China), 2004-2005

Software Engineer, Yahoo.com(Beijing, China), 2003-2004

Software Engineer, Sina(Beijing, China), 2000-2003

Research Interest

Financial Econometrics

Research (working) Papers

“A Numerical Analysis of the Properties of Optimal Portfolio under Inequality Constraints”

“Empirical Performance of Efficient Monte Carlo Simulations for Option Pricing in Incomplete Market”

“The Effects of the Use of Realized Volatility on the Volatility Trading Strategies”

Programming

C++, MatLab, Stata

SQL on SQLServer, MySQL, Oracle and SQLite

Teaching Experience

Econometrics II, Department of Economics, UWO, 2011

Teaching Interest

Econometrics, Financial Economics, Computational Economics

Conference and Seminar Presentations

“A Numerical Analysis of the Properties of Optimal Portfolio under Inequality Constraints”

Canadian Economic Association Conference 2011, Ottawa University, Ottawa, 2011

“Empirical Performance of Efficient Monte Carlo Simulations for Option Pricing in Incomplete Market”

Canadian Economic Association Conference 2010, Laval University, Quebec City, 2010

Academic Honors and Awards

Western Graduate Research Scholarship, UWO, 2006-2011

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